

ANNUAL STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE YEAR ENDED
DECEMBER 31, 2020**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2020



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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 215 10th Street, Suite 1100 (Street and Number) Des Moines IA US 50309 (City or Town, State, Country and Zip Code)

Main Administrative Office 215 10th Street Suite 1100 (Street and Number) Des Moines IA US 50309 (City or Town, State, Country and Zip Code) 855-887-4487 (Area Code) (Telephone Number)

Mail Address 215 10th Street Suite 1100 (Street and Number or P.O. Box) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 215 10th Street Suite 1100 (Street and Number) Des Moines IA, US 50309 (City or Town, State, Country and Zip Code) 515-393-3725 (Area Code) (Telephone Number)

Internet Website Address www.globalatlantic.com

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

OFFICERS

President David Paul Wilken Chief Financial Officer David Allen Jacoby
Chief Executive Officer Robert Michael Arena Jr. SVP, Associate General Counsel, Secretary Kathryn Lauren Freund #

OTHER

Anna Agarwal Chief Investment Officer Samuel Rawlins Barnett Managing Director Jason Alexander Bickler, MD & Chief Distribution Officer
Thomas Andrew Doruska # SVP, Illustration Actuary Padma Elmart Chief Technology Officer Mark Francis Erickson MD COO- Investments
Susan Lorraine Fienno Managing Director Ilya Griboyevich Finkler Managing Director April Elizabeth Galda Managing Director
John Nicholas Giamalis SVP and Treasurer Jonathan Hecht Managing Director Brian Michael Hendry Chief Audit Executive
Leah Marie Hoppe Senior Vice President Douglas Robert Jaworski # Senior Vice President Virginia Hope Johnson SVP, Assoc. GC Asst. Sec.
Jason Ned Kelley # Senior Vice President Kevin Michael Kimmerlin SVP, Assoc. GC Asst. Sec. Lori Ann LaForte Chief Marketing Officer
Donna Marie Lasick # Senior Vice President Victoria May Lau Senior Vice President Kevin Francis Leave # SVP Product Actuary
Hanben Kim Lee, Executive Vice President Emil Anne LeMay Managing Director Michael Alan Link Chief Underwriter
Justin David MacNeil, MD and Assistant Treasurer Tonya Rachelle Maxwell #, Vice President Juan Ignacio Mazzini Senior Vice President
Stephen John McInyre # Managing Director Barrie Ribet Moskovich Managing Director Bryan Edward Nelson VP, Appointed Actuary
Daniel Patrick O'Shea, Chief Human Resources Officer Sarah Marie Patterson, Managing Director Dean Pentikis, Managing Director
Peggy Hiu Poon #, Senior Vice President Samuel Ramos, Chief Legal Officer and GC Jason Michael Roach, Managing Director
Peter John Ruel, Chief Operations Officer Kelly June Rutherford # Senior Vice President Lauren Taylor Scott #, Senior Vice President
Andrew Mead Shainber, Chief Compliance Officer Philip William Sherrill, Managing Director Gary Phillip Silber MD, Assoc. GC and Asst. Sec.
Natalie Rose Wagner Vice President Sarah Anne Williams Managing Director Edward Clive Wilson Chief Risk Officer
Zhihong Zhou # Senior Vice President

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: David Paul Wilken
David Paul Wilken
President

DocuSigned by: Kathryn Lauren Freund
Kathryn Lauren Freund
SVP, Associate General Counsel, Secretary

DocuSigned by: David Jacoby
David Allen Jacoby
Chief Financial Officer

Subscribed and sworn to before me this 17 day of February, 2021

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.....



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	7,355,293,487		7,355,293,487	6,321,882,645
2. Stocks (Schedule D):				
2.1 Preferred stocks				14,681,892
2.2 Common stocks	555,260,078		555,260,078	476,461,887
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	1,063,757,396		1,063,757,396	1,070,109,453
3.2 Other than first liens				
4. Real estate (Schedule A):				
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 (\$15,570,172 , Schedule E - Part 1), cash equivalents (\$478,190,037 , Schedule E - Part 2) and short-term investments (\$11,881,795 , Schedule DA)	505,642,004		505,642,004	825,313,792
6. Contract loans (including \$ premium notes)	263,436,939	1,134,035	262,302,904	258,228,526
7. Derivatives (Schedule DB)	142,565,180		142,565,180	130,847,769
8. Other invested assets (Schedule BA)	352,730,066	270	352,729,796	324,613,982
9. Receivables for securities	5,114,461		5,114,461	1,738,485
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,243,799,612	1,134,305	10,242,665,307	9,423,878,431
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	126,902,395		126,902,395	111,915,830
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,663,876	8,860,888	2,802,987	8,177,683
15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	25,020,298		25,020,298	24,610,409
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	79,838,202		79,838,202	57,337,967
16.2 Funds held by or deposited with reinsured companies	1,222,836,683		1,222,836,683	276,737,262
16.3 Other amounts receivable under reinsurance contracts	109,974,535	7,113,406	102,861,129	96,807,677
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	51,235,804		51,235,804	44,497,343
19. Guaranty funds receivable or on deposit	1,159,043		1,159,043	1,004,715
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	8,557,408	8,557,408		
25. Aggregate write-ins for other than invested assets	30,159,473	3,358,915	26,800,558	26,743,351
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	11,911,147,328	29,024,923	11,882,122,405	10,071,710,668
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	11,911,147,328	29,024,923	11,882,122,405	10,071,710,668
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	21,219,755		21,219,755	22,533,129
2502. Third Party Receivable	8,316,748	3,176,948	5,139,800	2,466,220
2503. TPA Funding Deposit	441,003		441,003	1,744,002
2598. Summary of remaining write-ins for Line 25 from overflow page	181,967	181,967		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	30,159,473	3,358,915	26,800,558	26,743,351

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 5,591,246,082 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ Modco Reserve)	5,591,246,082	4,404,887,656
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	618,047,527	501,944,554
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	66,184,781	37,019,318
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)	73,490	46,794
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	6,778,832	6,869,174
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 (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	847,658	953,434
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 \$ 11,856,225 assumed and \$ 131,174,341 ceded	143,030,566	124,010,626
9.4 Interest maintenance reserve (IMR, Line 6)	283,706,178	228,116,892
10. Commissions to agents due or accrued-life and annuity contracts \$ 4,949,404 accident and health \$ and deposit-type contract funds \$	4,949,404	5,259,622
11. Commissions and expense allowances payable on reinsurance assumed	178,499	191,813
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	63,810,519	65,996,458
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	1,287,895	4,733,384
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	42,838,671	31,732,394
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee		195,785
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	49,900,863	33,717,824
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	58,180,681	57,231,526
22. Borrowed money \$ and interest thereon \$		50,002,222
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	105,657,449	88,049,240
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	6,001,037	7,971,947
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,559,900,283	3,247,462,955
24.08 Derivatives	4,400,865	6,847,738
24.09 Payable for securities	15,547,800	20,407,232
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	409,957,383	411,794,174
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,032,526,463	9,335,442,762
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,032,526,463	9,335,442,762
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	926,818,899	676,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(79,722,957)	56,949,007
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)	847,095,942	733,767,906
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	849,595,942	736,267,906
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	11,882,122,405	10,071,710,668
DETAILS OF WRITE-INS		
2501. Derivative Collateral	384,191,344	377,197,868
2502. Litigation Reserves	24,774,327	34,517,690
2503. Miscellaneous Liabilities	991,712	78,616
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	409,957,383	411,794,174
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	1,421,029,187	547,686,133
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	466,814,528	527,572,670
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	17,191,310	14,520,395
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	21,828,036	19,775,091
7. Reserve adjustments on reinsurance ceded		
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	1,633,903	760,756
9. Total (Lines 1 to 8.3)	1,928,496,965	1,110,315,045
10. Death benefits	158,096,473	129,093,912
11. Matured endowments (excluding guaranteed annual pure endowments)	14,245	14,245
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
13. Disability benefits and benefits under accident and health contracts	2,115,905	2,275,450
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	223,247,766	233,828,925
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	8,019,733	11,447,467
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	1,186,358,427	214,265,501
20. Totals (Lines 10 to 19)	1,577,852,550	590,925,500
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	84,407,833	135,417,885
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	1,625,698	5,894,525
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	124,981,991	129,423,848
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	18,640,629	22,344,792
25. Increase in loading on deferred and uncollected premiums	(11,066,977)	13,050,111
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions	247,456,182	220,388,671
28. Totals (Lines 20 to 27)	2,043,897,906	1,117,445,332
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(115,400,942)	(7,130,287)
30. Dividends to policyholders and refunds to members	5,787,434	4,834,882
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(121,188,375)	(11,965,169)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(97,517,789)	(47,582,551)
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)	(23,670,586)	35,617,382
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 15,190,738 (excluding taxes of \$ 9,042,329 transferred to the IMR)	(23,668,131)	13,275,647
35. Net income (Line 33 plus Line 34)	(47,338,717)	48,893,029
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	736,267,906	765,617,186
37. Net income (Line 35)	(47,338,717)	48,893,029
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,331,105)	(93,396,447)	(124,308,246)
39. Change in net unrealized foreign exchange capital gain (loss)	74,363	
40. Change in net deferred income tax	5,407,356	(60,987,158)
41. Change in nonadmitted assets	1,822,132	26,151,835
42. Change in liability for reinsurance in unauthorized and certified companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease		
44. Change in asset valuation reserve	(17,608,209)	6,669,684
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period		
47. Other changes in surplus in Separate Accounts Statement		
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in	250,000,000	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	20,543,601	(2,800,464)
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	(6,176,043)	(22,967,960)
54. Net change in capital and surplus for the year (Lines 37 through 53)	113,328,036	(29,349,280)
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	849,595,942	736,267,906
DETAILS OF WRITE-INS		
08.301. Funds Withheld Net Investment Income	1,595,373	665,068
08.302. Miscellaneous Income	38,530	95,688
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	1,633,903	760,756
2701. Funds Withheld Miscellaneous Expense	240,714,127	169,901,554
2702. Financing Fee	6,742,055	6,203,308
2703. Recaptured Ceded IMR		44,283,809
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	247,456,182	220,388,671
5301. Tax Sharing	(5,419,248)	(27,148,872)
5302. Prior year correction	(756,795)	4,180,912
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(6,176,043)	(22,967,960)

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	1,196,027,667	641,083,436
2. Net investment income	444,229,576	404,866,711
3. Miscellaneous income	(889,940,013)	(36,844,302)
4. Total (Lines 1 through 3)	750,317,230	1,009,105,845
5. Benefit and loss related payments	376,756,928	463,484,516
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	493,452,921	444,000,816
8. Dividends paid to policyholders	5,851,080	5,072,625
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(79,172,931)	(82,055,269)
10. Total (Lines 5 through 9)	796,887,998	830,502,688
11. Net cash from operations (Line 4 minus Line 10)	(46,570,768)	178,603,157
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	1,671,570,631	2,866,075,592
12.2 Stocks	19,879,600	105,957,103
12.3 Mortgage loans	31,489,326	43,285,186
12.4 Real estate		
12.5 Other invested assets	9,692,564	441,397,615
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds	12,118,690	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,744,750,811	3,456,715,496
13. Cost of investments acquired (long-term only):		
13.1 Bonds	2,426,228,602	2,908,233,830
13.2 Stocks	139,599,999	176,365,194
13.3 Mortgage loans	25,250,000	161,900,000
13.4 Real estate		
13.5 Other invested assets	76,446,040	62,161,517
13.6 Miscellaneous applications	4,859,432	
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,672,384,073	3,308,660,541
14. Net increase (decrease) in contract loans and premium notes	2,854,792	319,887,865
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(930,488,054)	(171,832,910)
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	250,000,000	100,000,000
16.3 Borrowed funds	(50,002,222)	50,002,222
16.4 Net deposits on deposit-type contracts and other insurance liabilities	116,102,973	80,024,520
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	341,286,283	471,672,743
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	657,387,034	701,699,485
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)	(319,671,788)	708,469,732
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	825,313,792	116,844,060
19.2 End of year (Line 18 plus Line 19.1)	505,642,004	825,313,792
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001. Settled cession of reinsurance via reduction to reinsurance payable	245,069,073	
20.0002. Investment tax-free exchange	(161,791,084)	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	1,421,029,184	1,389,487,702	31,541,482						
2. Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3. Net investment income	466,814,528	441,114,413	113,720	35				25,586,360	
4. Amortization of Interest Maintenance Reserve (IMR)	17,191,312	15,262,128	8,540	3				1,920,641	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	21,828,036	21,757,587	70,449				XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	1,633,906	2,798,760	(1,164,905)	51					
9. Totals (Lines 1 to 8.3)	1,928,496,966	1,870,420,590	30,569,286	89				27,507,001	
10. Death benefits	158,096,473	155,664,892	2,431,581			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	14,245	14,245				XXX	XXX		
12. Annuity benefits		XXX	XXX			XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	2,115,905	2,114,355	1,550				XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	223,247,766	223,160,679	87,087			XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	8,019,733	70,296					XXX	7,949,437	
18. Payments on supplementary contracts with life contingencies						XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	1,186,358,427	1,156,695,123	29,663,304				XXX		
20. Totals (Lines 10 to 19)	1,577,852,550	1,537,719,591	32,183,522				XXX	7,949,437	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	84,407,833	84,406,845	988						XXX
22. Commissions and expense allowances on reinsurance assumed	1,625,698	1,692,493	(66,795)				XXX		
23. General insurance expenses and fraternal expenses	124,981,990	124,900,016	81,949	25					
24. Insurance taxes, licenses and fees, excluding federal income taxes	18,640,629	18,631,761	8,866	2					
25. Increase in loading on deferred and uncollected premiums	(11,066,977)	(11,065,735)	(1,242)				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	247,456,182	246,090,681	1,365,085	416					
28. Totals (Lines 20 to 27)	2,043,897,905	2,002,375,652	33,572,373	443				7,949,437	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(115,400,939)	(131,955,062)	(3,003,087)	(354)				19,557,564	
30. Dividends to policyholders and refunds to members	5,787,434	5,787,434					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(121,188,373)	(137,742,496)	(3,003,087)	(354)				19,557,564	
32. Federal income taxes incurred (excluding tax on capital gains)	(97,517,789)	(96,954,577)	(563,040)	(172)					
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)	(23,670,584)	(40,787,919)	(2,440,047)	(182)				19,557,564	
34. Policies/certificates in force end of year	216,222	216,184	38				XXX		
DETAILS OF WRITE-INS									
08.301. Funds Withheld Net Investment Income	2,760,227	2,760,227							
08.302. Miscellaneous Income	(1,126,321)	38,533	(1,164,905)	51					
08.303. Summary of remaining write-ins for Line 8.3 from overflow page									
08.398. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,633,906	2,798,760	(1,164,905)	51					
2701. Funds Withheld Miscellaneous Expense	240,714,128	239,348,627	1,365,085	416					
2702. Financing Fee	6,742,054	6,742,054							
2703. Summary of remaining write-ins for Line 27 from overflow page									
2798. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	247,456,182	246,090,681	1,365,085	416					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	1,389,487,702		97,900,689	38,858,961	911,396,400	319,384,026	21,947,626					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	441,114,413		15,081,225	5,694,018	380,034,834	37,712,767	2,591,569					
4. Amortization of Interest Maintenance Reserve (IMR)	15,262,128		974,028	151,560	11,408,907	2,552,246	175,387					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	21,757,587		2,801,803	1,507,906	15,863,696	1,482,321	101,861					
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	2,798,760		(661,769)	(1,077,568)	1,936,540	2,434,277	167,280					
9. Totals (Lines 1 to 8.3)	1,870,420,590		116,095,976	45,134,877	1,320,640,377	363,565,637	24,983,723					
10. Death benefits	155,664,892		26,045,615	12,058,411	61,282,720	52,659,461	3,618,685					
11. Matured endowments (excluding guaranteed annual pure endowments)	14,245		14,245									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	2,114,355		166,074	442,289	469,275	970,056	66,661					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	223,160,679		19,529,533	1,810,360	172,605,310	27,336,921	1,878,555					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	70,296		27,474	42,822								
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	1,156,695,123		63,590,718	32,145,986	763,894,456	277,962,750	19,101,213					
20. Totals (Lines 10 to 19)	1,537,719,591		109,373,659	46,499,868	998,251,761	358,929,189	24,665,114					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	84,406,845		431,513	1,483,289	69,656,975	12,009,773	825,295					XXX
22. Commissions and expense allowances on reinsurance assumed	1,692,493		(144,956)	162,821	2,037,480	(339,521)	(23,331)					
23. General insurance expenses	124,900,016		3,720,334	2,173,368	114,358,838	4,348,644	298,833					
24. Insurance taxes, licenses and fees, excluding federal income taxes	18,631,761		371,416	646,848	16,125,896	1,391,948	95,653					
25. Increase in loading on deferred and uncollected premiums	(11,065,735)		325,191	(11,390,926)								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	246,090,681		19,673,613	3,056,183	168,348,134	51,475,431	3,537,320					
28. Totals (Lines 20 to 27)	2,002,375,652		133,750,770	42,631,451	1,368,779,084	427,815,464	29,398,883					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(131,955,063)		(17,654,794)	2,503,426	(48,138,707)	(64,249,827)	(4,415,160)					
30. Dividends to policyholders and refunds to members	5,787,434		5,827,541	54,318		(88,354)	(6,072)					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(137,742,496)		(23,482,335)	2,449,108	(48,138,707)	(64,161,474)	(4,409,089)					
32. Federal income taxes incurred (excluding tax on capital gains)	(96,954,577)		(6,347,807)	(1,260,548)	(67,187,086)	(20,734,304)	(1,424,832)					
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(40,787,919)		(17,134,528)	3,709,656	19,048,379	(43,427,170)	(2,984,256)					
34. Policies/certificates in force end of year	216,184		11,530	27,778	122,152	51,100	3,624					
DETAILS OF WRITE-INS												
08.301. Funds Withheld Net Investment Income	2,760,227		(661,769)	(1,077,568)	1,898,007	2,434,277	167,280					
08.302. Miscellaneous Income	38,533				38,533							
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,798,760		(661,769)	(1,077,568)	1,936,540	2,434,277	167,280					
2701. Funds Withheld Miscellaneous Expense	239,348,627		19,673,613	3,056,183	162,894,274	50,270,068	3,454,489					
2702. Financing Fee	6,742,054				5,453,860	1,205,363	82,831					
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	246,090,681		19,673,613	3,056,183	168,348,134	51,475,431	3,537,320					

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	31,541,482	105,152		31,436,330					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	113,720	8,061		105,659					
4. Amortization of Interest Maintenance Reserve (IMR)	8,540	561		7,979					
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded	70,449	2,601		67,848					
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	(1,164,905)	6,646		(1,171,551)					
9. Totals (Lines 1 to 8.3)	30,569,286	123,021		30,446,265					
10. Death benefits	2,431,581	83,272		2,348,309					
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	1,550			1,550					
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	87,087	(930)		88,017					
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	29,663,304	105,869		29,557,435					
20. Totals (Lines 10 to 19)	32,183,522	188,211		31,995,311					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	988			988					XXX
22. Commissions and expense allowances on reinsurance assumed	(66,795)	(224)		(66,571)					
23. General insurance expenses	81,949	5,172		76,777					
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,866	918		7,948					
25. Increase in loading on deferred and uncollected premiums	(1,242)	(1,242)							
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	1,365,085	89,707		1,275,378					
28. Totals (Lines 20 to 27)	33,572,373	282,542		33,289,831					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(3,003,087)	(159,521)		(2,843,566)					
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(3,003,087)	(159,521)		(2,843,566)					
32. Federal income taxes incurred (excluding tax on capital gains)	(563,040)	(37,000)		(526,040)					
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)	(2,440,047)	(122,521)		(2,317,526)					
34. Policies/certificates in force end of year	38			38					
DETAILS OF WRITE-INS									
08.301. Miscellaneous Income	(1,164,905)	6,646		(1,171,551)					
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(1,164,905)	6,646		(1,171,551)					
2701. Funds Withheld Miscellaneous Expense	1,365,085	89,707		1,275,378					
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	1,365,085	89,707		1,275,378					

(a) Includes the following amounts for FEGLI/SGLI: Line 1, Line 10, Line 16, Line 23, Line 24

(b) Include premium amounts for preneed plans included in Line 1

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for individual annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	35	35					
4. Amortization of Interest Maintenance Reserve (IMR)	3	3					
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	51	51					
9. Totals (Lines 1 to 8.3)	89	89					
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	25	25					
24. Insurance taxes, licenses and fees, excluding federal income taxes	2	2					
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	416	416					
28. Totals (Lines 20 to 27)	443	443					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(354)	(354)					
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(354)	(354)					
32. Federal income taxes incurred (excluding tax on capital gains)	(172)	(172)					
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)	(182)	(182)					
34. Policies/certificates in force end of year							
DETAILS OF WRITE-INS							
08.301. Miscellaneous Income	51	51					
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	51	51					
2701. Funds Withheld Miscellaneous Expense	416	416					
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	416	416					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life ^(b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	4,399,810,682		262,850,336	42,752,034	2,987,990,159	987,335,751	118,882,402					
2. Tabular net premiums or considerations	1,389,487,702		97,900,689	38,858,961	911,396,400	319,392,468	21,939,184					
3. Present value of disability claims incurred	2,281,488		211,893	430,425	653,945	1,037,684	(52,459)					
4. Tabular interest	193,941,409		14,407,887	2,880,675	131,133,210	44,028,150	1,491,487					
5. Tabular less actual reserve released	2,034,086		158,483	406,476	644,885	877,729	(53,487)					
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	9,039,345	XXX		9,039,345						XXX		
7. Other increases (net)	202,343,834		(211,893)	(9,469,771)	194,448,504	(1,037,684)	18,614,678					
8. Totals (Lines 1 to 7)	6,198,938,546		375,317,395	84,898,145	4,226,267,103	1,351,634,098	160,821,805					
9. Tabular cost	243,893,696		2,861,198	(6,100,359)	238,638,222	(7,872,373)	16,367,008					
10. Reserves released by death	173,249,766		26,305,292	13,847,836	62,669,682	65,900,244	4,526,712					
11. Reserves released by other terminations (net)	223,174,925		19,543,778	1,810,360	172,605,310	27,337,644	1,877,833					
12. Annuity, supplementary contract and disability payments involving life contingencies	2,114,355		166,074	442,289	469,275	970,082	66,635					
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	642,432,742		48,876,342	10,000,126	474,382,489	86,335,597	22,838,188					
15. Reserve December 31 of current year	5,556,505,804		326,441,053	74,898,019	3,751,884,614	1,265,298,501	137,983,617					
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	4,535,881,757		228,211,018	275,715	3,305,267,463	993,298,693	8,828,868					
17. Amount Available for Policy Loans Based upon Line 16 CSV												

(a) Indicate if blocks of business in run-off that comprise less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)
(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	5,076,974	2,265,699			2,811,275				
2. Tabular net premiums or considerations	31,541,482	105,152			31,436,330				
3. Present value of disability claims incurred	35,499	35,499							
4. Tabular interest	1,222,951	28,961			1,193,990				
5. Tabular less actual reserve released	37,049	35,499			1,550				
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	(35,499)	(35,499)							
8. Totals (Lines 1 to 7)	37,878,456	2,435,311			35,443,145				
9. Tabular cost	(2,602,149)	(18,599)			(2,583,550)				
10. Reserves released by death	5,651,690	83,272			5,568,418				
11. Reserves released by other terminations (net)	87,087	(930)			88,017				
12. Annuity, supplementary contract and disability payments involving life contingencies	1,550				1,550				
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	3,138,178	63,743			3,074,435				
15. Reserve December 31 of current year	34,740,278	2,371,568			32,368,710				
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	3,000,828	413,316			2,587,512				
17. Amount Available for Policy Loans Based upon Line 16 CSV									

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

Analysis of Increase in Reserves During the Year - Individual Annuities

N O N E

Analysis of Increase in Reserves During the Year - Group Annuities

N O N E

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 1,119,201	1,117,235
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 290,073,587	299,146,282
1.3 Bonds of affiliates	(a) 3,423,086	3,423,086
2.1 Preferred stocks (unaffiliated)	(b)	(14,023)
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	1,510,374	1,510,374
2.21 Common stocks of affiliates		
3. Mortgage loans	(c) 45,761,773	45,799,905
4. Real estate	(d)	
5. Contract loans	1,950,066	7,674,617
6. Cash, cash equivalents and short-term investments	(e) 2,845,656	2,845,656
7. Derivative instruments	(f) 116,575,263	116,575,263
8. Other invested assets	12,465,844	12,465,844
9. Aggregate write-ins for investment income		
10. Total gross investment income	475,724,850	490,544,239
11. Investment expenses		(g) 23,475,723
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 223,099
13. Interest expense		(h)
14. Depreciation on real estate and other invested assets		(i)
15. Aggregate write-ins for deductions from investment income		30,889
16. Total deductions (Lines 11 through 15)		23,729,711
17. Net investment income (Line 10 minus Line 16)		466,814,528
DETAILS OF WRITE-INS		
0901.		
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501. Miscellaneous Expense		30,889
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		30,889

- (a) Includes \$ 23,130,303 accrual of discount less \$ 25,905,713 amortization of premium and less \$ 14,295,632 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ 747,893 accrual of discount less \$ 798,941 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	22,970,644	(2,124,703)	20,845,941		
1.1 Bonds exempt from U.S. tax					
1.2 Other bonds (unaffiliated)	14,862,262	(13,354,247)	1,508,015		613,957
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)				318,107	
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)	1,879,609		1,879,609	37,296,004	
2.21 Common stocks of affiliates				(95,097,769)	
3. Mortgage loans	(61,682)		(61,682)		
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments					
7. Derivative instruments		27,146,039	27,146,039	(10,815,212)	
8. Other invested assets		(12,209,273)	(12,209,273)	(26,428,682)	
9. Aggregate write-ins for capital gains (losses)		(4,527,335)	(4,527,335)		
10. Total capital gains (losses)	39,650,833	(5,069,519)	34,581,314	(94,727,552)	613,957
DETAILS OF WRITE-INS					
0901. Change in Plan Liabilities		(4,527,335)	(4,527,335)		
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page					
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(4,527,335)	(4,527,335)		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	Insurance											
	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Group		8 Accident and Health			11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			4 Individual Annuities	Life Insurance		7 Annuities	9 Credit (Group and Individual)	10 Other				
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred, accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	142,931,881		142,917,681	14,200								
6.2 Reinsurance assumed	(15,519)		(15,519)									
6.3 Reinsurance ceded	198,158		183,958	14,200								
6.4 Net	142,718,204		142,718,204									
7. Line 5 + Line 6.4	142,718,204		142,718,204									
8. Prior year (uncollected + deferred and accrued - advance)	412,316		412,316									
9. First year premiums and considerations:												
9.1 Direct	142,519,565		142,505,365	14,200								
9.2 Reinsurance assumed	(15,519)		(15,519)									
9.3 Reinsurance ceded	198,158		183,958	14,200								
9.4 Net (Line 7 - Line 8)	142,305,888		142,305,888									
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	3,497,876		3,497,876									
10.2 Reinsurance assumed	4,511,172		4,511,172									
10.3 Reinsurance ceded	3,358,666		3,358,666									
10.4 Net	4,650,382		4,650,382									
RENEWAL												
11. Uncollected	8,832,032		8,829,398			2,633						
12. Deferred and accrued	15,045,062		15,036,327			8,734						
13. Deferred, accrued and uncollected:												
13.1 Direct	18,047,611		18,037,692			9,918						
13.2 Reinsurance assumed	22,114,000		22,112,551			1,450						
13.3 Reinsurance ceded	16,284,518		16,284,518									
13.4 Net (Line 11 + Line 12)	23,877,093		23,865,725			11,368						
14. Advance	847,658		847,659			(1)						
15. Line 13.4 - Line 14	23,029,435		23,018,066			11,369						
16. Collected during year:												
16.1 Direct	625,235,000		625,105,032			129,967						
16.2 Reinsurance assumed	1,010,345,422		978,851,897			31,493,525						
16.3 Reinsurance ceded	345,140,168		345,144,289			(4,121)						
16.4 Net	1,290,440,253		1,258,812,640			31,627,613						
17. Line 15 + Line 16.4	1,313,469,688		1,281,830,706			31,638,982						
18. Prior year (uncollected + deferred and accrued - advance)	39,396,772		39,362,701			34,071						
19. Renewal premiums and considerations:												
19.1 Direct	605,556,251		605,443,451			112,801						
19.2 Reinsurance assumed	1,009,492,530		978,004,541			31,487,989						
19.3 Reinsurance ceded	340,975,864		340,979,985			(4,121)						
19.4 Net (Line 17 - Line 18)	1,274,072,917		1,242,468,006			31,604,911						
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	751,573,693		751,446,692	14,200		112,801						
20.2 Reinsurance assumed	1,013,988,183		982,500,194			31,487,989						
20.3 Reinsurance ceded	344,532,689		344,522,610	14,200		(4,121)						
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,421,029,187		1,389,424,276			31,604,911						

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	13,825		13,825									
22. All other	5,802,996		5,802,996									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	7,344		7,344									
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	7,344		7,344									
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	21,820,693		21,788,247			32,445						
25.2 Reinsurance assumed	1,625,698		1,692,316			(66,619)						
25.3 Net ceded less assumed	20,194,995		20,095,931			99,064						
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	21,828,036		21,795,591			32,445						
26.2 Reinsurance assumed (Page 6, Line 22)	1,625,698		1,692,316			(66,619)						
26.3 Net ceded less assumed	20,202,339		20,103,275			99,064						
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	66,357,527		66,356,542			985						
28. Single												
29. Renewal	18,050,307		18,050,307									
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	84,407,833		84,406,848			985						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	2,695,773				410,694		3,106,467
2. Salaries and wages	57,083,477				5,640,945		62,724,422
3.11 Contributions for benefit plans for employees	7,634,775				1,625,816		9,260,591
3.12 Contributions for benefit plans for agents	940,996						940,996
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	755,364				(52,720)		702,644
3.32 Other agent welfare	30,686				1,920		32,606
4.1 Legal fees and expenses	3,852,290				783,449		4,635,739
4.2 Medical examination fees	872,032						872,032
4.3 Inspection report fees	21,800				25,045		46,845
4.4 Fees of public accountants and consulting actuaries	6,425,532				485,107		6,910,639
4.5 Expense of investigation and settlement of policy claims	1,234,259						1,234,259
5.1 Traveling expenses	3,635,805				20,016		3,655,821
5.2 Advertising	878,093						878,093
5.3 Postage, express, telegraph and telephone	386,819				741		387,560
5.4 Printing and stationery	2,313,701				295		2,313,996
5.5 Cost or depreciation of furniture and equipment	243,158						243,158
5.6 Rental of equipment	4,193						4,193
5.7 Cost or depreciation of EDP equipment and software	10,818,248				3,053,874		13,872,122
6.1 Books and periodicals	1,251,302				7,170		1,258,472
6.2 Bureau and association fees	639,407				(7,959)		631,448
6.3 Insurance, except on real estate	446,324						446,324
6.4 Miscellaneous losses	(1,861,991)						(1,861,991)
6.5 Collection and bank service charges	1,165,427				483,963		1,649,390
6.6 Sundry general expenses	58,678				978		59,656
6.7 Group service and administration fees	22,208,693				1,058,401		23,267,094
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less \$ recovered)							
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					9,925,055		9,925,055
9.3 Aggregate write-ins for expenses	1,247,150				12,933		1,260,083
10. General expenses incurred	124,981,991				23,475,723	(b)	(a) 148,457,714
11. General expenses unpaid Dec. 31, prior year	65,996,458						65,996,458
12. General expenses unpaid Dec. 31, current year	63,810,519						63,810,519
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	127,167,930				23,475,723		150,643,653
DETAILS OF WRITE-INS							
09.301. Licensing Fees not paid to governmental or regulatory bodies	1,227,150				12,933		1,240,083
09.302. Interest Expense	20,000						20,000
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	1,247,150				12,933		1,260,083

(a) Includes management fees of \$ 96,415,053 to affiliates and \$ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$; 2. Institutional \$; 3. Recreational and Health \$; 4. Educational \$; 5. Religious \$; 6. Membership \$; 7. Other \$; 8. Total \$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
2. State insurance department licenses and fees	968,860			1,255		970,115
3. State taxes on premiums	14,946,015					14,946,015
4. Other state taxes, including \$ for employee benefits	74,902					74,902
5. U.S. Social Security taxes	2,761,795			221,844		2,983,639
6. All other taxes	(183,473)					(183,473)
7. Taxes, licenses and fees incurred	18,640,629			223,099		18,863,728
8. Taxes, licenses and fees unpaid Dec. 31, prior year	4,733,384					4,733,384
9. Taxes, licenses and fees unpaid Dec. 31, current year	1,287,895					1,287,895
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	22,086,118			223,099		22,309,217

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	13,825
2. Applied to shorten the endowment or premium-paying period	1,146,188	
3. Applied to provide paid-up additions	4,657,046	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	5,817,059	
6. Paid in cash	93,277	
7. Left on deposit	(59,256)	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	5,851,080	
10. Amount due and unpaid	73,490	
11. Provision for dividends or refunds payable in the following calendar year	6,778,832	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	6,852,322	
16. Total from prior year	6,915,968	
17. Total dividends or refunds (Lines 9 + 15 - 16)	5,787,434	
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100001. 1941 CSO 2.00% NLP 1946-1965					
0100002. 1941 CSO 2.25% CRVM 1948-1963					
0100003. 1941 CSO 2.25% NLP 1948-1965					
0100004. 1941 CSO 2.50% CRVM 1948-1965	6,502,914		6,502,914		
0100005. 1941 CSO 2.50% NJ 1959-1965					
0100006. 1941 CSO 2.50% NLP 1948-1965	5,782,766		5,782,766		
0100007. 1941 CSO 3.00% CRVM 1959-1965	1,106,894		1,106,894		
0100008. 1941 CSO 3.00% NJ 1958-1965	94,978		94,978		
0100009. 1941 CSO 3.00% NLP 1962-1964	10,849		10,849		
0100010. 1958 CET 2.50% NLP					
0100011. 1958 CET 3.00% CRVM	181,028		181,028		
0100012. 1958 CET 3.00% NLP	63,404		63,404		
0100013. 1958 CET 3.50% NLP					
0100014. 1958 CET 4.00% NLP					
0100015. 1958 CET 4.50% CRVM	48,601		48,601		
0100016. 1958 CET 4.50% NLP	8,877		8,877		
0100017. 1958 CET 5.50% NLP					
0100018. 1958 CET 7.50% NLP					
0100019. 1958 CSO 2.00% CRVM 1980-1985					
0100020. 1958 CSO 2.50% CRVM 1963-1984	494,404		494,404		
0100021. 1958 CSO 2.50% MOD 1964-1981					
0100022. 1958 CSO 2.50% NLP 1963-1984	422,930		422,930		
0100023. 1958 CSO 3.00% CRVM 1963-1985	7,409,374		7,409,374		
0100024. 1958 CSO 3.00% MOD 1965-1980	18,293,808		18,293,808		
0100025. 1958 CSO 3.00% MPT 1983					
0100026. 1958 CSO 3.00% NLP 1963-1984	13,643,624		13,643,624		
0100027. 1958 CSO 3.50% CRVM 1963-1988	1,299,298		1,299,298		
0100028. 1958 CSO 3.50% MOD 1963-1988	23,409,905		23,409,905		
0100029. 1958 CSO 3.50% NLP 1963-1988	15,599,421		15,599,421		
0100030. 1958 CSO 4.00% CRVM 1977-1988	20,681,221		20,681,221		
0100031. 1958 CSO 4.00% MOD 1978-1988	29,758,169		29,758,169		
0100032. 1958 CSO 4.00% NLP 1978-1988	14,408,546		14,408,546		
0100033. 1958 CSO 4.50% CRVM 1979-1989	3,590,378		3,263,102		327,276
0100034. 1958 CSO 4.50% MOD 1982-1988	18,659,487		18,659,487		
0100035. 1958 CSO 4.50% NLP 1980-1989	11,387,742		11,288,246		99,496
0100036. 1958 CSO 5.00% CRVM	10,173		10,173		
0100037. 1958 CSO 5.50% CRVM	10,702,430		10,702,430		
0100038. 1958 CSO 5.50% NLP 1982-1985	93,710		93,710		
0100039. 1958 CSO 6.00% CRVM	105,941,653		105,941,653		
0100040. 1958 CSO JOINT 3.00% CRVM 1980	29,380		29,380		
0100041. 1958 CSO JOINT 3.00% MPT 1972-1979					
0100042. 1958 CSO JOINT 4.50% CRVM 1980-1988					
0100043. 1980 CET (4.00%-6.00%) CRVM	884,527		884,527		
0100044. 1980 CET 4.00% NLP					
0100045. 1980 CET 4.50% NLP					
0100046. 1980 CET 5.50% NLP					
0100047. 1980 CET 6.00% NLP					
0100048. 1980 CSO 2.00% CRVM					
0100049. 1980 CSO 3.50% NLP					
0100050. 1980 CSO 4.00% CRVM 1984-2009	1,829,729,149		1,829,095,138		634,011
0100051. 1980 CSO 4.00% MOD 1985-2009	18,922,530		18,922,530		
0100052. 1980 CSO 4.00% NLP 1984-2009	18,078,546		18,078,546		
0100053. 1980 CSO 4.50% CRVM 1985-2005	1,588,642,545		1,560,422,288		28,220,257
0100054. 1980 CSO 4.50% MOD 1992-1998	12,705,459		12,705,459		
0100055. 1980 CSO 4.50% NLP 1985-2005	111,538,291		111,538,291		
0100056. 1980 CSO 5.00% CRVM 1987-1994	73,528,954		70,030,598		3,498,356
0100057. 1980 CSO 5.00% NLP 1987-1994	22,139,879		22,139,879		
0100058. 1980 CSO 5.50% CRVM 1987-1992	327,058,228		326,863,561		194,667
0100059. 1980 CSO 5.50% NLP 1987-1992	93,398,686		93,398,686		
0100060. 1980 CSO 6.00% CRVM 1983-1986	100,684,427		100,684,427		
0100061. 1980 CSO 6.00% NLP 1983-1986	24,302,939		24,302,939		
0100062. 1980 CSO 7.50% NLP 1984-1985					
0100063. 1980 CSO JOINT 4.00% CRVM 1997-2009	1,184,003		1,184,003		
0100064. 1980 CSO JOINT 4.50% CRVM 1995-2005	90,620,386		90,555,947		64,439
0100065. 1980 CSO JOINT 4.50% NLP 1995-2005	10,028,006		10,028,006		
0100066. 1980 CSO JOINT 5.00% CRVM 1993-1994	2,502,127		2,502,127		
0100067. 1980 CSO JOINT 5.00% NLP 1989-1992					
0100068. 1980 CSO JOINT 5.50% CRVM 1989-1992	187		187		
0100069. 1980 CSO JOINT 5.50% NLP 1989-1992					
0100070. 1980 CSO S&U 4.00% CRVM 2006-2009	4,789,132		4,789,132		
0100071. 1980 CSO S&U 4.00% NLP	217		217		
0100072. 1980 CSO S&U 4.50% CRVM 1995-2005	40,808,977		40,808,977		
0100073. 1980 CSO S&U 4.50% NLP	58,362		58,362		
0100074. 1980 CSO S&U 5.00% CRVM 1992-1994					
0100075. 1980 CSO S&U 5.50% CRVM 1980-1985					
0100076. 2001 CSO 4.00% CRVM 2006-NB	4,314,662,386		4,314,662,386		
0100077. 2001 CSO 4.00% NLP 2006-NB	3,888		3,888		
0100078. 2001 CSO 4.50% CRVM 2005-2006	3,115,615		3,115,615		
0100079. 2001 CSO 3.50% CRVM 2013-NB	585,484,041		585,484,041		
0100080. 2001 CSO 3.50% NLP 2013-NB	374		374		
0100081. 2001 CSO JOINT 3.50% CRVM	171,755,049		171,755,049		
0100082. 2001 CSO JOINT 4.00% CRVM	1,299,198,551		1,299,198,551		
0100083. AE 3.00% ILL STD 1918-1947					
0100084. AE 3.00% NJ 1942-1947					
0100085. AE 3.00% NLP 1918-1947	689,597		689,597		
0100086. AE 3.50% ILL STD 1905-1947	10,047		10,047		
0100087. AE 3.50% NLP 1905-1942	133,477		133,477		
0100088. FRONT END LOAD UL: RESERVE=FUND VALUE	83,392,684		83,392,684		
0100089. GROUP CONVERSION					
0100090. 2017 CSO 3.50% VM20 NPR 2017 NB	76,455,558		76,455,558		
0100091. 2017 CSO 4.50% VM20 NPR 2017 NB	56,508,392		56,508,392		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100092. 2017 CSO RESERVE=FUND VALUE VM20 NPR 2017 NB	22,111,206		22,111,206		
0100093. VM20 DET/STO 2017 NB	11,408,419		11,408,419		
0100094. 2017 CSO 3.50% CRVM 2017 NB	689,379,280		689,379,280		
0199997. Totals (Gross)	11,995,550,085		11,962,511,583		33,038,502
0199998. Reinsurance ceded	6,822,647,184		6,822,570,445		76,739
0199999. Life Insurance: Totals (Net)	5,172,902,901		5,139,941,138		32,961,763
0200001. 3.00% Deferred 1985	9,848	XXX	9,848	XXX	
0200002. 4.00% Deferred 1975-80 1975-80	197,739	XXX	197,739	XXX	
0200003. 4.50% Deferred 1981-82 1981-82		XXX		XXX	
0200004. 5.50% Deferred 1981-82 1981-82	427,663	XXX	427,663	XXX	
0200005. 6.50% Deferred 1987 1987	1,836	XXX	1,836	XXX	
0200006. 7.25% Deferred 1986 1986	52,257	XXX	52,257	XXX	
0200007. 8.50% Deferred 1984-85, 1987 1984-85, 1987	1,170,307	XXX	1,170,307	XXX	
0200008. 8.75% Deferred 1983 1983	197,665	XXX	197,665	XXX	
0200009. 9.00% Deferred 1989 1989	3,005	XXX	3,005	XXX	
0200010. 9.25% Deferred 1988 1988	196,604	XXX	196,604	XXX	
0200011. 9.50% Deferred 1986 1986	94,964	XXX	94,964	XXX	
0299997. Totals (Gross)	2,351,888	XXX	2,351,888	XXX	
0299998. Reinsurance ceded	2,351,888	XXX	2,351,888	XXX	
0299999. Annuities: Totals (Net)		XXX		XXX	
0300001. 1983 a 3.50% Immediate	77,878		77,878		
0300002. 1983 a 4.00% Immediate	69,673		69,673		
0300003. 1983 a 5.50% Immediate					
0300004. 1983 a 6.00% Immediate	27,653		27,653		
0300005. 1983 a 6.25% Immediate	42,710		42,710		
0300006. 1983 a 6.50% Immediate	3,219		3,219		
0300007. 1983 a 6.75% Immediate	8,630		8,630		
0300008. 1983 a 7.00% Immediate	19,966		19,966		
0300009. 1983 a 7.25% Immediate	35,288		35,288		
0300010. 1983 a 7.75% Immediate	19,446		19,446		
0300011. 1983 a 8.00% Immediate					
0300012. 1983 a 8.25% Immediate	2,536		2,536		
0300013. 1983 a 8.75% Immediate	739		739		
0399997. Totals (Gross)	307,738		307,738		
0399998. Reinsurance ceded	307,738		307,738		
0399999. SCWLC: Totals (Net)					
0400001. 1926-33 Inter-Co DI - 1941 CSO 2.25%					
0400002. 1926-33 Inter-Co DI - 1941 CSO 2.50%	277		277		
0400003. 1926-33 Inter-Co DI - 1941 CSO 3.00%					
0400004. 1959 ADB - 1958 CSO 2.50%	30,402		30,402		
0400005. 1959 ADB - 1958 CSO 3.00%	5,774		5,774		
0400006. 1959 ADB - 1958 CSO 3.50%	73,303		73,303		
0400007. 1959 ADB - 1958 CSO 4.00%					
0400008. 1959 ADB - 1958 CSO 4.50%					
0400009. 1959 ADB - 1980 CSO 5.50%	39,679		39,679		
0400010. 1959 ADB - 2001 CSO 4.00%	23,530		23,530		
0499997. Totals (Gross)	172,965		172,965		
0499998. Reinsurance ceded	80,029		80,029		
0499999. Accidental Death Benefits: Totals (Net)	92,936		92,936		
0500001. 1926 Class (3) - 1941 CSO 2.50%					
0500002. 150% Class (3) - 1941 CSO 2.50%					
0500003. 1952 Disability - 1941 CSO 3.00%	935,497		935,497		
0500004. 1952 Disability - 1958 CSO 2.50%	770,303		770,303		
0500005. 1952 Disability - 1958 CSO 3.00%	12,006		12,006		
0500006. 1952 Disability - 1958 CSO 3.50%	396,688		396,688		
0500007. 1952 Disability - 1958 CSO 4.00%	52		52		
0500008. 1952 Disability - 1958 CSO 4.50%					
0500009. 1952 Disability - 1980 CSO 3.00%	1,080,782		1,080,782		
0500010. 1952 Disability - 1980 CSO 4.00%	934,842		934,842		
0500011. 1952 Disability - 1980 CSO 5.50%	1,455,764		1,455,764		
0500012. 1952 Disability - 2001 CSO 4.00%	1,416,595		1,416,595		
0599997. Totals (Gross)	7,002,529		7,002,529		
0599998. Reinsurance ceded	1,349,483		1,349,483		
0599999. Disability-Active Lives: Totals (Net)	5,653,046		5,653,046		
0600001. 1926 Class (3) - 1941 CSO 3.00%					
0600002. 1952 Disability - 1958 CSO 2.50%	7,247,483		7,247,483		
0600003. 1952 Disability - 1958 CSO 3.00%	6,204,346		6,204,346		
0600004. 1952 Disability - 1980 CSO 3.00%	222,446		222,446		
0600005. 1970 Inter-Co. Group	1,741,529				1,741,529
0699997. Totals (Gross)	15,415,804		13,674,275		1,741,529
0699998. Reinsurance ceded	3,487,308		3,422,418		64,890
0699999. Disability-Disabled Lives: Totals (Net)	11,928,496		10,251,857		1,676,639
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	268,055,912		268,055,912		
0700002. For non-deduction of deferred fractional premiums of return of premiums at the death of the insured	886,261		882,490		3,771
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	382,506,862		382,408,757		98,105
0700004. Substandard	82,305		82,305		
0799997. Totals (Gross)	651,531,340		651,429,464		101,876
0799998. Reinsurance ceded	250,862,637		250,862,637		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0799999. Miscellaneous Reserves: Totals (Net)	400,668,703		400,566,827		101,876
9999999. Totals (Net) - Page 3, Line 1	5,591,246,082		5,556,505,804		34,740,278

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.

Amounts of deposit-type contracts in Column 2 that no longer contain

a mortality risk are Life Insurance \$; Annuities \$; Supplementary Contracts with Life Contingencies \$;
 Accidental Death Benefits \$; Disability - Active Lives \$; Disability - Disabled Lives \$;
 Miscellaneous Reserves \$

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [] No [X]
- 1.2 If not, state which kind is issued.
 Assumed business and non-participating contracts
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [] No [X]
- 2.2 If not, state which kind is issued.
 Assumed business and non-participating contracts
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [X] No []
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [] No [X]
 If so, state:
 4.1 Amount of insurance? \$
 4.2 Amount of reserve? \$
 4.3 Basis of reserve:

 4.4 Basis of regular assessments:

 4.5 Basis of special assessments:

 4.6 Assessments collected during the year \$
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [] No [X]
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$
 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements \$
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

 7.3 State the amount of reserves established for this business: \$
 7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$
 8.2 State the amount of reserves established for this business: \$
 8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [] No [X]
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$
 9.2 State the amount of reserves established for this business: \$
 9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
NONE			
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	501,042,062			426,850	348,688	500,266,524
2. Deposits received during the year	115,000,000					115,000,000
3. Investment earnings credited to the account	22,216			22,216		
4. Other net change in reserves	(132,295)			107,267	(56,452)	(183,110)
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	121,051			121,051		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	615,810,932			435,282	292,236	615,083,414
10. Reinsurance balance at the beginning of the year	902,492			(426,850)	1,278,767	50,575
11. Net change in reinsurance assumed	881,946				887,012	(5,066)
12. Net change in reinsurance ceded	(452,157)			8,432	(485,273)	24,684
13. Reinsurance balance at the end of the year (Lines 10+11-12)	2,236,595			(435,282)	2,651,052	20,825
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	618,047,527				2,943,288	615,104,239

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted	3,000,000		3,000,000								
2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net	3,000,000		(b) 3,000,000	(b)		(b)	(b)				
2.2 Other	108,094,787		107,980,127	114,660							
2.21 Direct											
2.22 Reinsurance assumed	29,640,559		31,960,668				(2,320,109)				
2.23 Reinsurance ceded	81,782,012		81,667,351	114,660							
2.24 Net	55,953,334		(b) 58,273,444	(b)		(b)	(b) (2,320,109)		(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	13,595,400		13,595,400								
3.2 Reinsurance assumed	6,581,831		6,581,831								
3.3 Reinsurance ceded	12,945,784		12,945,784								
3.4 Net	7,231,447		(b) 7,231,447	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS											
4.1 Direct	124,690,187		124,575,526	114,660							
4.2 Reinsurance assumed	36,222,390		38,542,500				(2,320,109)				
4.3 Reinsurance ceded	94,727,796		94,613,136	114,660							
4.4 Net	66,184,781	(a)	(a) 68,504,890				(a) (2,320,109)				

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ in Column 2, \$ in Column 3 and \$ in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ Individual Annuities \$, Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ Credit (Group and Individual) Accident and Health \$, and Other Accident and Health \$ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	352,357,486		351,650,647				706,839				
1.2 Reinsurance assumed	120,041,932		115,995,531				4,046,401				
1.3 Reinsurance ceded	318,838,024		318,838,024								
1.4 Net (d)	153,561,394		148,808,154				4,753,240				
2. Liability December 31, current year from Part 1:											
2.1 Direct	124,690,187		124,575,526	114,660							
2.2 Reinsurance assumed	36,222,390		38,542,500				(2,320,109)				
2.3 Reinsurance ceded	94,727,796		94,613,136	114,660							
2.4 Net	66,184,781		68,504,890				(2,320,109)				
3. Amounts recoverable from reinsurers December 31, current year	79,838,202		79,838,202								
4. Liability December 31, prior year:											
4.1 Direct	68,936,464		68,916,708	19,755							
4.2 Reinsurance assumed	24,699,598		24,699,598								
4.3 Reinsurance ceded	56,616,743		56,596,988	19,755							
4.4 Net	37,019,318		37,019,318								
5. Amounts recoverable from reinsurers December 31, prior year	57,337,967		57,337,967								
6. Incurred Benefits											
6.1 Direct	408,111,209		407,309,465	94,905			706,839				
6.2 Reinsurance assumed	131,564,725		129,838,433				1,726,292				
6.3 Reinsurance ceded	379,449,312		379,354,407	94,905							
6.4 Net	160,226,622		157,793,491				2,433,131				

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
 \$ in Line 6.1, and \$ in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$14,245 in Line 1.4.
 \$ in Line 6.1, and \$14,245 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
 \$ in Line 6.1, and \$ in Line 6.4.

(d) Includes \$ premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans	1,134,035	2,353,622	1,219,587
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	270	270	
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,134,305	2,353,892	1,219,587
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	8,860,888	9,714,534	853,646
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts	7,113,406	8,564,881	1,451,475
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset			
19. Guaranty funds receivable or on deposit			
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	8,557,408	9,808,442	1,251,034
25. Aggregate write-ins for other than invested assets	3,358,915	405,306	(2,953,609)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,024,923	30,847,055	1,822,132
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	29,024,923	30,847,055	1,822,132
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Miscellaneous Accounts Receivable	181,967	146,796	(35,171)
2502. Prepaid Expenses		258,510	258,510
2503. Third Party Receivable	3,176,948		(3,176,948)
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,358,915	405,306	(2,953,609)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$5,075,054 for the period ended December 31, 2020 and decreased by \$415,074 for the period ended December 31, 2019, respectively and the Company's statutory surplus decreased by \$265,610,699 and decreased by \$262,736,538 as of December 31, 2020 and December 31, 2019, respectively.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (47,338,717)	\$ 48,893,029
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(5,075,054)	(415,074)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (42,263,663)</u>	<u>\$ 49,308,103</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 849,595,944	\$ 736,267,906
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(265,610,699)	(262,736,538)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,115,206,643</u>	<u>\$ 999,004,444</u>

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Reinsurance treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61. - *Life, Deposit-Type and Accident and Health Reinsurance* and are carried as a deposit liability, net income and expenses are shown in the aggregate write in line on the summary of operations. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies, as applicable:

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office. The Company holds certain SVO designated securities and has not elected to use a systematic value measurement method to value those securities, but carries them at fair value. The Company has one investment that is using the systematic value approach.
- (3) Common stocks are carried at fair value, except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on an equity basis.
- (4) Preferred stocks are carried at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP 43-R - *Loan Backed and Structured Securities*. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.

Notes to the Financial Statements

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

- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities, a Replacement of SSAP No. 88*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, *Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations*, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Certain derivatives are carried at amortized cost as described above in Note 1. A. All other derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health contracts.
- (12) The minimum threshold for asset expenditure is set at \$20,000 for an individual item or a group of related assets.
- (13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

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

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2020 were 10.00% and 10.00%.
- (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 81.83%.
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 1,039,818,396	\$ 23,939,000	\$ 1,063,757,396
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 1,070,109,453		\$ 1,070,109,453
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - None

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

(7) Allowance for credit losses - None

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

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

(1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$12,962,070 OTTI charges on loan-backed securities as of December 31, 2020, and no OTTI charges were recognized as of December 31, 2019.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

	(1) Amortized Cost Basis Before Other- Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Noninterest	
OTTI Recognized 1st Quarter				
a. Intent to sell	\$	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	16,868,249		12,651,187	4,217,062
c. Total 1st Quarter	\$ 16,868,249	\$	\$ 12,651,187	\$ 4,217,062
OTTI Recognized 2nd Quarter				
d. Intent to sell	\$	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	\$	\$	\$	\$
OTTI Recognized 3rd Quarter				
g. Intent to sell	\$	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	\$	\$	\$	\$
OTTI Recognized 4th Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	19,871,863		311,783	19,560,080
l. Total 4th Quarter	\$ 19,871,863	\$	\$ 311,783	\$ 19,560,080
m. Annual aggregate total		\$	\$ 12,962,970	

(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 - Not Applicable

(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 \$ (23,113,536)
2. 12 months or longer (4,850,838)

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

1. Less than 12 months \$ 388,059,547
2. 12 months or longer 140,343,978

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

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

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

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

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

J. Real Estate - Not Applicable

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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	2,350,000				2,350,000		2,350,000		2,350,000	0.020	0.020
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	34,601,000				34,601,000	30,001,000	4,600,000		34,601,000	0.290	0.291
j. On deposit with states	4,030,758				4,030,758	4,060,975	(30,217)		4,030,758	0.034	0.034
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	890,442,596				890,442,596	764,522,867	125,919,729		890,442,596	7.476	7.494
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 931,424,354	\$	\$	\$	\$ 931,424,354	\$ 798,584,842	\$ 132,839,512	\$	\$ 931,424,354	7.820 %	7.839 %

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - None

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1)	(2)	(3)	(4)
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 384,192,501	\$ 384,192,501	3.225 %	3.233 %
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)	<u>\$ 384,192,501</u>	<u>\$ 384,192,501</u>	<u>3.225 %</u>	<u>3.233 %</u>
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)	<u>\$</u>	<u>\$</u>	<u>%</u>	<u>%</u>
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)			\$ 384,192,501	3.482 %
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	
	2020	2019	2020	2019	2020	2019
(1) Bonds - amortized cost	4	3	\$ 21,516,071	\$ 25,463,937	\$ 31,756,360	\$ 25,583,999
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value		1		14,681,892		14,681,892
(5) Total (1+2+3+4)	<u>4</u>	<u>4</u>	<u>\$ 21,516,071</u>	<u>\$ 40,145,829</u>	<u>\$ 31,756,360</u>	<u>\$ 40,265,891</u>

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	2	
(2) Aggregate amount of investment income	\$ 5,831,171	\$

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of \$12,209,273 and \$0 in joint ventures, partnerships, or limited liability companies as of December 31, 2020, and December 31, 2019, respectively.

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 December 31, 2020, and December 31, 2019, respectively.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying values of derivative assets were \$138,164,317 and \$124,000,031 as of December 31, 2020 and December 31, 2019, respectively.
- (3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the option expiration date.
- (4) Derivative Contracts with Financing Premiums - Not Applicable
- (5) Net Gain or Loss Recognized - Not Applicable
- (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable
- (7) During Q4 2019 and Q3 2020, the Company has designated an interest rate swap and a bond forward to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended December 31, 2020, both hedges were closed. Following the qualifying purchases of AFS securities, the fair value \$16,439,797 of the hedge associated with each purchase was adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2020 and is expected to affect earnings until 2050. There were \$463,934,932 securities purchased for the period ending December 31, 2020.
- (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

A. Components of the Net Deferred Tax Asset/(Liability)

(1) Change between years by tax character

	2020			2019			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 204,159,964	\$	\$ 204,159,964	\$ 180,527,365	\$	\$ 180,527,365	\$ 23,632,599	\$	\$ 23,632,599
(b) Statutory valuation allowance adjustments	.....	.....	.....	.....	.....	.....	.....	.....	.....
(c) Adjusted gross deferred tax assets (1a - 1b)	204,159,964	.....	204,159,964	180,527,365	.....	180,527,365	23,632,599	.....	23,632,599
(d) Deferred tax assets nonadmitted	.....	.....	.....	.....	.....	.....	.....	.....	.....
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 204,159,964	\$	\$ 204,159,964	\$ 180,527,365	\$	\$ 180,527,365	\$ 23,632,599	\$	\$ 23,632,599
(f) Deferred tax liabilities	141,971,158	10,953,003	152,924,161	118,774,734	17,255,286	136,030,020	23,196,424	(6,302,283)	16,894,141
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 62,188,806	\$ (10,953,003)	\$ 51,235,803	\$ 61,752,631	\$ (17,255,286)	\$ 44,497,345	\$ 436,175	\$ 6,302,283	\$ 6,738,458

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies. There were no tax planning strategies used related to reinsurance.

Notes to the Financial Statements

9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

	2020			2019			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$	\$	\$	\$	\$	\$	\$	\$	\$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	65,261,651		65,261,651	63,707,864		63,707,864	1,553,787		1,553,787
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	65,261,651		65,261,651	63,707,864		63,707,864	1,553,787		1,553,787
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	112,644,452	XXX	XXX	111,609,773	XXX	XXX	1,034,679
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	138,898,313		138,898,313	116,819,501		116,819,501	22,078,812		22,078,812
(d) Deferred tax assets admitted as the result of application of SSAP No. 101.									
Total 2(a) + 2(b) + 2(c)	\$ 204,159,964	\$	\$ 204,159,964	\$ 180,527,365	\$	\$ 180,527,365	\$ 23,632,599	\$	\$ 23,632,599

(3) Ratio used as basis of admissibility

	2020	2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount	802.100 %	765.600 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 750,963,014	\$ 744,065,155

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2020		2019		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 204,159,964	\$	\$ 180,527,365	\$	\$ 23,632,599	\$
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 204,159,964	\$	\$ 180,527,365	\$	\$ 23,632,599	\$
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? No

B. Regarding Deferred Tax Liabilities That Are Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1)	(2)	(3)
	2020	2019	Change (1-2)
1. Current Income Tax			
(a) Federal	\$ (97,718,968)	\$ (46,471,170)	\$ (51,247,798)
(b) Foreign			
(c) Subtotal	\$ (97,718,968)	\$ (46,471,170)	\$ (51,247,798)
(d) Federal income tax on net capital gains	24,233,067	2,879,109	21,353,958
(e) Utilization of capital loss carry-forwards			
(f) Other	201,173		201,173
(g) Federal and foreign income taxes incurred	\$ (73,284,728)	\$ (43,592,061)	\$ (29,692,667)

Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2020	(2) 2019	(3) Change (1-2)
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve			
(3) Policyholder reserves	35,438,686	20,848,421	14,590,265
(4) Investments	64,339,006	51,438,566	12,900,440
(5) Deferred acquisition costs	76,417,178	77,540,097	(1,122,919)
(6) Policyholder dividends accrual			
(7) Fixed assets			
(8) Compensation and benefits accrual			
(9) Pension accrual	1,299,518	1,412,944	(113,426)
(10) Receivables - nonadmitted	6,095,234	6,477,882	(382,648)
(11) Net operating loss carry-forward			
(12) Tax credit carry-forward			
(13) Other (including items less than 5% of total ordinary tax assets)	20,570,342	22,809,455	(2,239,113)
(99) Subtotal	\$ 204,159,964	\$ 180,527,365	\$ 23,632,599
(b) Statutory valuation allowance adjustment			
(c) Nonadmitted			
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 204,159,964	\$ 180,527,365	\$ 23,632,599
(e) Capital			
(1) Investments	\$	\$	\$
(2) Net capital loss carry-forward			
(3) Real estate			
(4) Other (including items <5% of total capital tax assets)			
(99) Subtotal	\$	\$	\$
(f) Statutory valuation allowance adjustment			
(g) Nonadmitted			
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)			
(i) Admitted deferred tax assets (2d + 2h)	\$ 204,159,964	\$ 180,527,365	\$ 23,632,599
	(1) 2020	(2) 2019	(3) Change (1-2)
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 106,690,885	\$ 76,974,801	\$ 29,716,084
(2) Fixed assets			
(3) Deferred and uncollected premium	7,703,676	8,925,551	(1,221,875)
(4) Policyholder reserves	992,809	973,837	18,972
(5) Other (including items <5% of total ordinary tax liabilities)	26,583,788	31,900,545	(5,316,757)
(99) Subtotal	\$ 141,971,158	\$ 118,774,734	\$ 23,196,424
(b) Capital			
(1) Investments	\$ 7,931,579	\$ 17,255,286	\$ (9,323,707)
(2) Real estate			
(3) Other (including items <5% of total capital tax liabilities)	3,021,424		3,021,424
(99) Subtotal	\$ 10,953,003	\$ 17,255,286	\$ (6,302,283)
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 152,924,161	\$ 136,030,020	\$ 16,894,141
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 51,235,803	\$ 44,497,345	\$ 6,738,458

The change in net deferred taxes is comprised of the following (this analysis is exclusive of the tax effect of unrealized capital gain (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	2020	2019	Change
Adjusted gross deferred tax assets	\$ 204,159,964	\$ 180,527,363	\$ 23,632,601
Total deferred tax liabilities	(152,924,161)	(136,030,021)	(16,894,141)
Net deferred tax assets (liabilities)	\$ 51,235,803	\$ 44,497,342	\$ 6,738,461
Tax effect of unrealized gains (losses)	1	1	(1,331,105)
Open 1			
Change in net deferred income tax			\$ 5,407,356

D. Among the More Significant Book to Tax Adjustments

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2020	Effective Tax Rate
Provision computed at statutory rate	\$ (25,330,922)	21.000 %
IMR	11,673,750	-9.678
Nontaxable Income	(368,099)	0.305
Other Permanent Adjustments	(32,171,035)	26.671
Non-Admitted Assets	382,648	-0.317
Tax Credits	(25,754,043)	21.351
Prior Tax Return Adjustments	(6,594)	0.005
Ceding Commission	(4,314,156)	3.577
Adjustment related to investments	(3,005,142)	2.491
Other	336	-
Total	\$ (78,893,257)	65.405 %

	2020	Effective Tax Rate
Federal and foreign income taxes incurred	\$ (97,718,968)	81.012 %
Realized capital gains (losses) tax	24,233,067	-20.090
Change in net deferred income taxes	(5,407,356)	4.483
Total statutory income taxes	\$ (78,893,257)	65.405 %

E. Operating Loss and Tax Credit Carryforwards

(1)

(2) Income tax expense available for recoupment

The Company has no Federal or foreign tax loss contingencies which it expects to be realized within the next 12 months.

(3) Deposits admitted under IRC Section 6603 - Not Applicable

The Company has no aggregate deposits reported as admitted assets under Section 6603 of the Internal Revenue Code as of December 31, 2020 and 2019 respectively.

F. Consolidated Federal Income Tax Return

(1) The Company will file in a consolidated Federal income tax return with its parent, Commonwealth Annuity and Life Insurance Company ("CWA"), Cape Verity I, Inc., Cape Verity III, Inc., Gotham Re, Inc., Forethought Life Insurance Company, and First Allmerica Financial Life Insurance Company ("FAFLIC") for the period ending December 31, 2020. The Company has a written agreement, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group. The Company has also entered into a supplemental tax sharing agreement with four of its subsidiaries: Cape Verity I, Cape Verity III, and Gotham Re, Inc. ("Captive Reinsurance Affiliates"), whereby the Company is obligated to perform all of the Captive Reinsurance Affiliates' tax sharing obligations and is entitled to accept all of the Captive Reinsurance Affiliates' tax sharing benefits. Accordingly, any current taxes payable or receivable of the Captive Reinsurance Affiliates' are reflected by the Company.

(2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the financial statements in anticipation of the results of these audits. In 2016, the IRS completed an audit of the Company's 2011-2013 federal income tax returns. The audit did not result in any material adjustments. In 2018, the IRS started an audit of the U.S. domiciled insurance entities' for tax years 2014 to 2016; on January 27, 2021 the IRS issued the Revenue Agent's Report, which included agreed upon adjustments for reserves. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none has been recorded.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. Nature of Relationships

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

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

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 an NAIC rating of 2, a carrying value of \$62,454,653, and a market value of \$89,676,212, as of December 31, 2020. The Purchase of these securities constituted arms-length transactions.

See 21. C for additional disclosures.

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

During 2020, bonds and cash with an aggregate value of \$120,000,000 were transferred between the Company and Cape Verity III, Inc. ("CVIII") as a capital contribution.

During 2020, bonds and cash with an aggregate value of \$56,773,290 were transferred between the Company and Commonwealth Annuity Life Insurance Company ("CWA"). The sales consideration of securities between the Company and CWA was at its fair value on the transaction date.

Notes to the Financial Statements

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

During 2019, bonds and cash with an aggregate value of \$507,794,529 were transferred between the Company and Forethought Life Insurance Company ("FLIC"). The sales and 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 CWA. The sales and consideration of securities between the Company and CWA was at its fair value on the transaction date.

During 2019, cash of \$100,000,000 was transferred between the Company and CWA as a capital contribution.

Change in Terms of Intercompany Arrangements

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") and GA Finco under which GAFC and GA Finco and their affiliates agreed to provide personnel, management services, administrative support, the use of facilities and such other services as the parties may agree to from time to time. The agreement was filed with the IAID and was subsequently amended pursuant to IAID approval on June 22, 2018.

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

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

D. Amounts Due to or From Related Parties

As of December 31, 2020, and December 31, 2019, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$5,501,151 and \$7,971,947 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of \$2,194,148 and \$2,252,694 at December 31, 2020, and December 31, 2019, respectively.

E. Management, Service Contracts, Cost Sharing Arrangements

Under the ownership of Commonwealth Annuity the Company has entered into shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$6,742,055 and \$6,203,308 payable at December 31, 2020 and December 31, 2019, respectively.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company

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

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

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

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

- (2) The monetary effect on net income and surplus

	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*
SCA Entity (Investments in Insurance SCA Entities)				
CAPE VERITY I	\$.....	\$... 565,537,058	\$.... 103,963,801	\$....(461,573,257)
CAPE VERITY III.....		1,207,720,792	..... 150,018,240	....(1,057,702,552)
GOTHAM.....		160,755,464	..... 27,592,360	....(133,163,104)

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

- (3) RBC Impact

Notes to the Financial Statements

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

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

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

11. Debt

A. On December 30, 2019 The Company closed on a \$17,500,000 intercompany loan from Global Atlantic Re Limited. The loan was subsequently paid off on January 10, 2020.

On December 30, 2019 The Company closed on a \$32,500,000 intercompany loan from Global Atlantic Assurance Limited. The loan was subsequently paid off on January 10, 2020.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$669,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,001,000	10,001,000	.....
(c) Activity stock	24,600,000	24,600,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 34,601,000	\$ 34,601,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 669,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,001,000	10,001,000	.....
(c) Activity stock	20,000,000	20,000,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 30,001,000	\$ 30,001,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 697,000,000		

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

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 10,001,000	\$ 10,001,000	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 951,404,638	\$ 890,442,596	\$ 615,000,000
2. Current year general account total collateral pledged	951,404,638	890,442,596	615,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	811,254,849	764,522,867	500,000,000

(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)	\$ 1,003,435,571	\$ 900,504,762	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,003,435,571	900,504,762	615,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	837,839,674	779,378,483	500,000,000

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	615,000,000	615,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	500,000,000	500,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 500,000,000</u>	<u>\$ 500,000,000</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	615,000,000	615,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</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

The company has nonqualified defined benefit pension plans for certain agents. The measurement date for all defined benefit plans is December 31, 2020. The Company had nonqualified supplemented defined benefit pension plans (SERP) to provide retirement benefits to certain agents.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2020 and December 31, 2019.

(1) Change in benefit obligation

(a) Pension benefits

	Overfunded		Underfunded	
	2020	2019	2020	2019
1. Benefit obligation at beginning of year	\$	\$	\$ 8,954,518	\$ 7,766,042
2. Service cost			49,196	52,404
3. Interest cost			278,904	306,134
4. Contribution by plan participants				
5. Actuarial gain (loss)			(1,297,431)	949,211
6. Foreign currency exchange rate changes				
7. Benefits paid			137,424	119,273
8. Plan amendments				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits				
10. Benefit obligation at end of year	<u>\$</u>	<u>\$</u>	<u>\$ 10,442,625</u>	<u>\$ 8,954,518</u>

(b) Postretirement benefits - Not Applicable

(c) Special or contractual benefits per SSAP No. 11 - Not Applicable

Notes to the Financial Statements

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

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Fair value of plan assets at beginning of year	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Actual return on plan assets						
c. Foreign currency exchange rate changes						
d. Reporting entity contribution	137,424	119,273				
e. Plan participants' contributions						
f. Benefits paid	137,424	119,273				
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Components				
1. Prepaid benefit costs	\$ -	\$ -	\$ -	\$ -
2. Overfunded plan assets				
3. Accrued benefit costs	8,786,434	8,595,758		
4. Liability for pension benefits	1,656,191	358,760		
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	\$ -	\$ -	\$ -	\$ -
2. Liabilities recognized	10,442,625	8,954,518		
c. Unrecognized liabilities	\$ -	\$ -	\$ -	\$ -

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2020	2019	2020	2019	2020	2019
a. Service cost	\$ 49,196	\$ 52,404	\$ -	\$ -	\$ -	\$ -
b. Interest cost	278,904	306,134				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses		(8,758)				
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	\$ 328,100	\$ 349,780	\$ -	\$ -	\$ -	\$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Items not yet recognized as a component of net periodic cost - prior year	\$ (358,759)	\$ 599,209	\$ -	\$ -
b. Net transition asset or obligation recognized				
c. Net prior service cost or credit arising during the period				
d. Net prior service cost or credit recognized				
e. Net gain and loss arising during the period		(1,297,431)		(949,211)
f. Net gain and loss recognized				(8,757)
g. Items not yet recognized as a component of net periodic cost - current year	\$ (1,656,190)	\$ (358,759)	\$ -	\$ -

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2020	2019	2020	2019
a. Net transition asset or obligation	\$ -	\$ -	\$ -	\$ -
b. Net prior service cost or credit				
c. Net recognized gains and losses		(1,656,191)		(358,760)

Notes to the Financial Statements

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

(7) Weighted-average assumptions used to determine net periodic benefit cost

Weighted-average assumptions used to determine net periodic benefit cost as of Dec. 31:		
	2020	2019
a. Weighted-average discount rate	3.050 %	4.110 %
b. Expected long-term rate of return on plan assets	%	%
c. Rate of compensation increase	5.000 %	5.000 %
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%
Weighted-average assumptions used to determine projected benefit obligations as of Dec. 31:		
	2020	2019
e. Weighted-average discount rate	2.260 %	3.050 %
f. Rate of compensation increase	5.000 %	5.000 %
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was \$10,438,490 for the current year and \$8,944,564 for the prior year.

(9) Multiple non-pension postretirement benefit plans - Not Applicable

(10) Estimated future payments, which reflect expected future service, as appropriate

Year	Amount
a. 2021	\$ 176,093
b. 2022	204,796
c. 2023	321,819
d. 2024	344,368
e. 2025	396,765
f. 2026 through 2030	2,686,279

(11) The Company does not have any regulatory contribution requirements for 2020.

(12) The Company does not have securities included in plan assets, participants covered by insurance contracts or any significant transactions with related parties and the plan.

(13) The Company does not have any alternative method to amortize prior service amounts or net gains and losses.

(14) The Company does not have any substantive commitments used as the basis in the accounting for the benefit obligation.

(15) The Company does not provide special or contractual termination benefits.

(16) The Company did not have any significant changes in the benefit obligation other than SSAP No.102.

(17) The Company does not have accumulated postretirement and pension benefit obligations or plan assets for defined postretirement and pension benefit plans.

(18) The Company has not elected to apply the transition guidance set forth in *SSAP No. 102—Pensions and SSAP No. 92—Postretirement Benefits Other Than Pensions*.

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

The Company sponsors certain non-qualified defined contribution pension plans covering career distribution system agents for Accordia, some of which are active plans and others which are closed, legacy plans. The aggregate liability recorded for these pension plans was \$28,372,527 and \$26,984,823 at December 31, 2020 and 2019, respectively. Expenses continue to accrue under the active plans, with expense of \$150,000 and \$160,000 recognized for the years ended December 31, 2020 and 2019, respectively.

Additionally, the Company sponsors other non-qualified defined contribution plans for agents that are now closed and in payout status, and for which expenses no longer accrue. The periodic payments to agents are fixed in amount and the payment terms are either term certain or life contingent. The Company recognized an aggregate liability of \$20,588,053 and \$22,250,154 at December 31, 2020 and 2019, respectively, for these obligations.

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor matching contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through December 31, 2020 and December 31, 2019 was \$2,087,150 and \$1,259,946, respectively.

H. Postemployment Benefits and Compensated Absences - Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

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

Notes to the Financial Statements

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

- B. The Company has no preferred stock authorized.
- C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
- D. No dividends were paid during the quarter.
- E. Within the limitations presented in item (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- F. The unassigned surplus is held for the benefit of the Company's shareholder.
- G. There were no unpaid advances to surplus.
- H. Stock Held for Special Purposes
No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
- I. There were no changes in balances of special surplus.
- J. Unassigned Funds (Surplus)
The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$(13,618,693) and \$78,446,649 at December 31, 2020 and December 31, 2019, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

- A. Contingent Commitments
- (1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company
The Company invests in certain joint ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of December 31, 2020 commitments to make additional investments to joint ventures, LLCs and partnerships total \$19,818,735.
- (2) Nature and circumstances of guarantee - None
- (3) Aggregate compilation of guarantee obligations - None
- B. Assessments
Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.
- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities
Pursuant to the Coinsurance Agreement between the Company and Aviva Life and Annuity Company dated as of October 2, 2013, the reinsurance liabilities assumed from Aviva Life and Annuity Company include certain third-party claims.

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

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

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

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$24,774,327 and \$34,517,690 at December 31, 2020 and December 31, 2019, respectively.

F. All Other Contingencies - Not Applicable

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$398,172,409 as of December 31, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$384,192,501 from counterparties as of December 31, 2020. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfers and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$ 46,101,174	\$	\$ 41,532,894	\$	\$ 87,634,068
DERIVATIVE ASSETS	7,330,716	1,519,938			8,850,654
Total assets at fair value/NAV	<u>\$ 53,431,890</u>	<u>\$ 1,519,938</u>	<u>\$ 41,532,894</u>	<u>\$</u>	<u>\$ 96,484,722</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ 1,728,100	\$ 2,672,765	\$	\$	\$ 4,400,865
Total liabilities at fair value	<u>\$ 1,728,100</u>	<u>\$ 2,672,765</u>	<u>\$</u>	<u>\$</u>	<u>\$ 4,400,865</u>

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

Description	Ending balance as of 12/31/2019	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 12/31/2020
a. Assets										
COMMON STOCK	\$ 38,338,105	\$	\$	\$	\$ 3,194,789	\$	\$	\$	\$	\$ 41,532,894
Total assets	<u>\$ 38,338,105</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 3,194,789</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 41,532,894</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended December 31, 2020.

(4) The Company primarily owns common stock in one private entity with a carrying value of \$41,532,894, including unrealized gains of \$8,621,562. The valuation of the position is derived using the most recent equity raise level.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 8,545,324,805	\$ 7,355,293,487	\$ 1,527,701	\$ 6,904,396,982	\$ 1,639,400,122	\$	\$
CML	1,124,186,357	1,063,757,396	-	1,124,186,357	-		
OIA	234,023,996	233,467,201	-	118,524,983	115,499,013		
INVESTMENT IN LLC	119,262,593	119,262,593	-	119,262,593	-		
PREFERRED STOCK	-	-	-	-	-		
COMMON STOCK	122,235,068	122,235,068	46,101,174	34,601,000	41,532,894		
INVESTMENT IN SUB	433,025,010	433,025,010	-	-	433,025,010		
SHORT-TERM INVESTMENTS	11,903,810	11,881,795	-	-	11,903,810		
CASH AND EQUIVALENTS	493,760,208	493,760,208	493,760,208	-	-		
DERIVATIVES	408,175,890	142,565,182	7,330,716	400,845,174	-		
TOTAL ASSETS	11,491,897,737	9,975,247,940	548,719,799	8,701,817,089	2,241,360,849		
DERIVATIVE LIABILITIES	4,400,865	4,400,865	1,728,100	2,672,765	-		
TOTAL LIABILITIES	4,400,865	4,400,865	1,728,100	2,672,765	-		

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of \$4,030,758 and \$4,060,975 at December 31, 2020 and December 31, 2019, respectively, were on deposit with government authorities or trustees as required by law.

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

The Company's largest single life insurance policy face value as of December 31, 2020 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2020 or December 31, 2019

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

F. Subprime-Mortgage-Related Risk Exposure

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

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

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 4,937,759	\$ 4,857,338	\$ 5,021,198	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	\$ 4,937,759	\$ 4,857,338	\$ 5,021,198	\$

(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

Notes to the Financial Statements

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through February 24, 2021.

Closing of KKR acquisition

On February 1, 2021, subsequent to the end of the reporting period, KKR completed the acquisition of GAFG by Magnolia, a KKR subsidiary, as contemplated by the Merger Agreement. The total purchase price for the transaction was \$4.7 billion, subject to certain post-closing purchase price adjustments as provided in the Merger Agreement.

At the closing of the transaction, or the "Closing," Merger Sub (a direct wholly-owned subsidiary of Magnolia) merged with and into GAFG, or the "GA Merger," with GAFG continuing as the surviving entity and as a direct wholly-owned subsidiary of Magnolia, and immediately thereafter, GAFLL merged with and into GAFG, or the "Life Merger" and, together with the GA Merger, the "Mergers."

In connection with the Closing, Magnolia changed its name to The Global Atlantic Financial Group LLC, or "TGAFG," and became the new holding company of Global Atlantic's business. Also in connection with the Closing, certain previous shareholders of GAFG and GAFLL elected to participate in an equity roll-over to become shareholders of TGAFG, and new co-investors agreed to fund in cash a portion of the purchase price to become shareholders of TGAFG. Following these roll-overs and coinvestments, KKR owns 61.1% of TGAFG as of the Closing, which percentage is subject to change due to certain post-closing purchase price adjustments as provided in the Merger Agreement. In addition, the aforementioned roll-over syndication process was used to generate \$250 million of additional equity capital to fund Global Atlantic's business needs.

The aggregate merger consideration was 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 converted into the right to receive a number of TGAFG book value units having the same value as the GAFG restricted share award immediately prior to the closing.

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 liability or capital position.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X)

- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)

- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

B. Uncollectible Reinsurance - Not Applicable

C. Commutation of Reinsurance Reflected in Income and Expenses - Not Applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None

H. Reinsurance Credit

(1)

(2)

Notes to the Financial Statements

23. Reinsurance (Continued)

- (3)
- (4)
- (5)
- (6)

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended September 30, 2020, the Company's assumed participating policies were approximately 1.7% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending December 31, 2020 and the year ended December 31, 2019 was \$5,787,434 and \$4,834,882, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Section G, line 2.
2. Mean reserves for substandard traditional life product types are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.
3. As of December 31, 2020, the Company had \$2,957,520,639 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled \$4,860,213 at December 31, 2020, and are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
4. The tabular interest at December 31, 2020, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.
5. The tabular interest on funds not involving life contingencies is calculated as the product of the mean fund balance and the average valuation interest rate.
6. Details for Other Changes

There are no significant "Other Increases (net)" under Page 7, Line 7 or Exhibit 7, Line 4, as of December 31, 2020.

Notes to the Financial Statements

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)	2,342,040			2,342,040	75.916
(2) Not subject to discretionary withdrawal	743,020			743,020	24.084
(3) Total (gross: direct + assumed)	3,085,060			3,085,060	100.000 %
(4) Reinsurance ceded	3,085,060			3,085,060	
(5) Total (net) (3 - 4)	\$ -	\$	\$	\$ -	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

B. Group Annuities - None

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					
e. At book value without adjustment (minimal or no charge or adjustment)					
(2) Not subject to discretionary withdrawal	618,482,810			618,482,810	100.000
(3) Total (gross: direct + assumed)	618,482,810			618,482,810	100.000 %
(4) Reinsurance ceded	435,282			435,282	
(5) Total (net) (3 - 4)	\$ 618,047,528	\$	\$	\$ 618,047,528	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, annuities, total (net)	\$
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	
(3) Exhibit of Deposit-type Contracts, Line 14, Column 1	618,047,528
(4) Subtotal	\$ 618,047,528
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal	\$
(12) Combined total	\$ 618,047,528

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
a. Term Policies with Cash Value	\$ 2,082,976	\$ 724,845,738	\$ 918,535,434
b. Universal Life	1,007,341,157	995,886,205	1,293,227,290
c. Universal Life with Secondary Guarantees	81,023,402	72,771,820	396,174,731
d. Indexed Universal Life	3,567,613,893	3,236,944,604	3,144,712,204
e. Indexed Universal Life with Secondary Guarantees	2,593,463,664	2,428,882,326	5,942,560,557
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
h. Variable Life			
i. Variable Universal Life			
j. Miscellaneous Reserves			
(2) Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	300,339,869
b. Accidental Death Benefits	XXX	XXX	172,966
c. Disability – Active Lives	XXX	XXX	7,002,530
d. Disability – Disabled Lives	XXX	XXX	15,415,805
e. Miscellaneous Reserves	XXX	XXX	651,531,338
(3) Total (gross: direct + assumed)	7,251,525,092	7,459,330,693	12,669,672,724
(4) Reinsurance Ceded	2,597,330,597	2,920,448,109	7,078,426,640
(5) Total (net) (3) - (4)	\$ 4,654,194,495	\$ 4,538,882,584	\$ 5,591,246,084

B. Separate Account with Guarantees - Not Applicable

C. Separate Account Nonguaranteed - Not Applicable

D. Reconciliation of Total Life Insurance Reserves

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 5,172,902,900
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	92,937
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	5,653,047
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	11,928,497
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	400,668,703
(6) Subtotal	5,591,246,084
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	
(11) Combined Total ((6) and (10))	\$ 5,591,246,084

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type	Gross	Net of Loading
(1) Industrial	\$	\$
(2) Ordinary new business		
(3) Ordinary renewal	23,865,725	36,674,906
(4) Credit life		
(5) Group life	11,368	9,267
(6) Group annuity		
(7) Totals	\$ 23,877,093	\$ 36,684,173

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 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, 1A and 2
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes [X] No [] N/A []
- 1.3 State Regulating? Iowa
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 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 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 3.2 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
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2016
- 3.4 By what department or departments?
Iowa Insurance Department
- 3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes [] No [X]
4.12 renewals? Yes [] No [X]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes [] No [X]
4.22 renewals? Yes [] No [X]
- 5.1 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.
- 5.2 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

- 6.1 Has the 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]
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes [X] No []
- 7.2 If yes,
7.21 State the percentage of foreign control; 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Bermuda	Corporation

GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group Inc.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
The Goldman Sachs Group, Inc.	New York, NY	YES	NO	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.	Jersey City, NJ	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	NO	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	NO
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC	Simsbury, CT	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, 699 Walnut Street, Des Moines, IA 50310
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Bryan Nelson, 215 10th Street, Suite 1100, Des Moines, IA 50309, Vice President and Appointed Actuary
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved
- 12.13 Total book/adjusted carrying value \$
- 12.2 If, yes provide explanation:
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 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 [X] 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.
- 14.11 If the response to 14.1 is No, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No [X]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [X] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [X] No []
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [X] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|--|---|----|
| | 20.11 To directors or other officers | \$ |
| | 20.12 To stockholders not officers | \$ |
| | 20.13 Trustees, supreme or grand (Fraternal Only) | \$ |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|--|---|----|
| | 20.21 To directors or other officers | \$ |
| | 20.22 To stockholders not officers | \$ |
| | 20.23 Trustees, supreme or grand (Fraternal Only) | \$ |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No [X]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- | | | |
|--|----------------------------|----|
| | 21.21 Rented from others | \$ |
| | 21.22 Borrowed from others | \$ |
| | 21.23 Leased from others | \$ |
| | 21.24 Other | \$ |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:
- | | | |
|--|--|----|
| | 22.21 Amount paid as losses or risk adjustment | \$ |
| | 22.22 Amount paid as expenses | \$ |
| | 22.23 Other amounts paid | \$ |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No [X]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) Yes [X] No []
- 24.02 If no, give full and complete information relating thereto
- 24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
- 24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$
- 24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$
- 24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A [X]
- 24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A [X]
- 24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A [X]

GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

24.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$
24.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$
24.093 Total payable for securities lending reported on the liability page	\$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03) Yes No

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements	\$
25.22 Subject to reverse repurchase agreements	\$
25.23 Subject to dollar repurchase agreements	\$
25.24 Subject to reverse dollar repurchase agreements	\$
25.25 Placed under option agreements	\$ 2,350,000
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$
25.27 FHLB Capital Stock	\$ 34,601,000
25.28 On deposit with states	\$ 4,030,758
25.29 On deposit with other regulatory bodies	\$
25.30 Pledged as collateral - excluding collateral pledged to an FHLB	\$
25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$ 890,442,596
25.32 Other	\$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No

26.2 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.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes No

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108	Yes <input type="checkbox"/> No <input type="checkbox"/>
26.42 Permitted accounting practice	Yes <input type="checkbox"/> No <input type="checkbox"/>
26.43 Other accounting guidance	Yes <input type="checkbox"/> No <input type="checkbox"/>

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes No

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes No

27.2 If yes, state the amount thereof at December 31 of the current year. \$

28. 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

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

GENERAL INTERROGATORIES

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [] No []

28.04 If yes, give full and complete information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I.....
Goldman Sachs Asset Management	A.....

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No []

28.06 For those firms or individuals listed in the table for 28.05 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		0S.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No []

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	7,355,293,487	8,569,919,173	1,214,625,686
30.2 Preferred stocks			
30.3 Totals	7,355,293,487	8,569,919,173	1,214,625,686

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values are generally derived using external independent pricing vendors and validated by comparing to broker quotes, recent open market trades and/or internally developed pricing models.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....

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

32.2 If no, list exceptions:
.....

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

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

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
 a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
 b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
 c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
 d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.
 Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [] N/A []

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?\$ 1,007,473

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

38.1 Amount of payments for legal expenses, if any?\$ 4,635,739

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
FAEGRE DRINKER BIDDLE & REATH LLP	1,601,872

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No [X]
- 1.2 If yes, indicate premium earned on U.S. business only \$
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$
- 1.31 Reason for excluding:
.....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$
- 1.62 Total incurred claims \$
- 1.63 Number of covered lives
- All years prior to most current three years
- 1.64 Total premium earned \$
- 1.65 Total incurred claims \$
- 1.66 Number of covered lives
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$
- 1.72 Total incurred claims \$
- 1.73 Number of covered lives
- All years prior to most current three years
- 1.74 Total premium earned \$
- 1.75 Total incurred claims \$
- 1.76 Number of covered lives

2. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator		
2.2 Premium Denominator	1,421,029,187	547,686,133
2.3 Premium Ratio (2.1/2.2)	0.000	0.000
2.4 Reserve Numerator		
2.5 Reserve Denominator	5,256,762,160	3,991,689,676
2.6 Reserve Ratio (2.4/2.5)	0.000	0.000

- 3.1 Does this reporting entity have Separate Accounts? Yes [] No [X]
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [] No [] N/A [X]
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? \$
- 3.4 State the authority under which Separate Accounts are maintained:
.....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [] No [X]
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [] No [X]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? \$
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: \$
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company And Location	

GENERAL INTERROGATORIES

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

- 5.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$
- 5.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. \$
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [X] No [] N/A []
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Cape Verity I, Inc.	15475	IA.....	.....	.....	.....	.....
Cape Verity III, Inc.	15473	IA.....	.....	.....	.....	.....
Gotham Re, Inc.	15333	VT.....	.....	.....	.....	.....

- 7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
 - 7.1 Direct Premium Written\$766,917,216
 - 7.2 Total Incurred Claims\$160,226,622
 - 7.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,ret issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,ret issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

- 8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 8.1 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 []

Life, Accident and Health Companies Only:

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No []
- 9.2 Net reimbursement of such expenses between reporting entities:
 - 9.21 Paid\$96,415,053
 - 9.22 Received.....\$
- 10.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No [X]
- 10.2 If yes, what amount pertaining to these lines is included in:
 - 10.21 Page 3, Line 1\$
 - 10.22 Page 4, Line 1\$
- 11. For stock reporting entities only:
 - 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity:\$926,818,899
 - 12. Total dividends paid stockholders since organization of the reporting entity:
 - 12.11 Cash\$
 - 12.12 Stock\$
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium
13.32 Paid claims
13.33 Claim liability and reserve (beginning of year)
13.34 Claim liability and reserve (end of year)
13.35 Incurred claims

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 - 99,999	.....	.....
13.43	\$100,000 - 249,999	.....	.....
13.44	\$250,000 - 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$

Fraternal Benefit Societies Only:

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []
- 15. How often are meetings of the subordinate branches required to be held?
.....
- 16. How are the subordinate branches represented in the supreme or governing body?
.....
- 17. What is the basis of representation in the governing body?
.....
- 18.1 How often are regular meetings of the governing body held?
.....
- 18.2 When was the last regular meeting of the governing body held?
- 18.3 When and where will the next regular or special meeting of the governing body be held?
.....
- 18.4 How many members of the governing body attended the last regular meeting?
- 18.5 How many of the same were delegates of the subordinate branches?
- 19. How are the expenses of the governing body defrayed?
.....
- 20. When and by whom are the officers and directors elected?
.....
- 21. What are the qualifications for membership?
.....
- 22. What are the limiting ages for admission?
.....
- 23. What is the minimum and maximum insurance that may be issued on any one life?
.....
- 24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
- 27. What proportion of first and subsequent year's payments may be used for management expenses?
 27.11 First Year %
 27.12 Subsequent Years %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence?
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when?
.....
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain
.....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

	1 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	67,680,864	65,222,539	62,952,466	64,961,831	66,243,983
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	17,023,215	18,006,080	20,935,334	22,964,782	24,466,604
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	116,387	26,944	28,954	32,288	37,016
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	84,820,466	83,255,563	83,916,754	87,958,901	90,747,603
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated			3,510	1,745	XXX
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	2,994,328	5,797,771	2,800,204	2,470,736	2,754,790
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	41,906	560,413	577,781	494,717	370,912
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	3,036,234	6,358,184	3,377,985	2,965,453	3,125,702
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	1,389,424,276	547,610,461	329,635,488	380,910,304	423,759,551
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)					
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	31,604,911	75,672	148,964	(112,066)	(348,045)
17.2 Group annuities (Line 20.4, Col. 7)					
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	1,421,029,187	547,686,133	329,784,452	380,798,238	423,411,506
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	11,882,122,405	10,071,710,668	9,098,672,031	8,916,159,290	8,041,033,190
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	11,032,526,463	9,335,442,762	8,333,054,845	8,231,232,095	7,375,331,617
23. Aggregate life reserves (Page 3, Line 1)	5,591,246,082	4,404,887,656	4,185,999,574	4,069,319,941	3,807,556,863
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1			556,489		XXX
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	618,047,527	501,944,554	421,920,034	383,574,754	251,779,435
26. Asset valuation reserve (Page 3, Line 24.01)	105,657,449	88,049,240	94,718,924	90,293,578	50,645,506
27. Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	847,095,942	733,767,906	763,117,186	682,427,195	663,201,573
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	(46,570,768)	178,603,157	221,924,606	276,451,959	15,555,672
Risk-Based Capital Analysis					
30. Total adjusted capital	964,851,057	832,777,676	869,134,788	783,121,694	723,616,181
31. Authorized control level risk - based capital	117,002,251	102,961,132	101,648,153	94,976,310	84,829,912
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	71.8	67.1	72.1	71.1	73.0
33. Stocks (Lines 2.1 and 2.2)	5.4	5.2	6.4	5.9	5.4
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	10.4	11.4	11.2	10.4	9.8
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	4.9	8.8	1.4	3.7	3.3
37. Contract loans (Line 6)	2.6	2.7	3.1	3.3	3.6
38. Derivatives (Page 2, Line 7)	1.4	1.4	1.5	1.2	1.3
39. Other invested assets (Line 8)	3.4	3.4	4.3	4.2	3.7
40. Receivables for securities (Line 9)	0.0	0.0	0.1	0.1	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)					
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	62,454,653	62,438,831	62,423,769	67,812,275	67,815,440
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)			16,868,249	16,868,249	11,255,936
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1)	433,025,010	408,122,782	413,529,453	368,199,889	287,812,475
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated				111,045,050	105,237,291
50. Total of above Lines 44 to 49	495,479,663	470,561,613	492,821,471	563,925,463	472,121,142
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	29,024,923	30,847,055	56,998,890	139,611,362	161,056,418
53. Total admitted assets (Page 2, Line 28, Col. 3)	11,882,122,405	10,071,710,668	9,098,672,031	8,916,159,290	8,041,033,190
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	466,814,528	527,572,670	508,658,068	536,673,781	256,167,920
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(23,668,131)	13,275,647	8,826,213	(4,974,429)	(22,089,468)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(93,396,447)	(124,308,246)	38,444,288	102,235,408	(36,465,203)
57. Total of above Lines 54, 55 and 56	349,749,950	416,540,071	555,928,569	633,934,760	197,613,249
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	383,474,389	365,212,532	381,025,727	328,868,081	322,290,720
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	1,156,695,123	215,430,384	108,528,733	258,481,366	133,095,920
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	5,787,434	4,834,882	4,744,780	6,912,020	7,201,234
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	13.3	45.8	61.9	58.9	45.0
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.4	7.7	8.1	5.5	2.9
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(40,787,919)	23,890,776	13,809,372	(108,291,319)	(67,450,078)
74. Ordinary - individual annuities (Page 6, Col. 4)	(182)	27			
75. Ordinary-supplementary contracts	XXX	XXX			
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(2,440,047)	163,400	644,657	(1,029,863)	347,375
78. Group annuities (Page 6, Col. 5)					
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82. Aggregate of all other lines of business (Page 6, Col. 8)	19,557,564	11,563,182			
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	(23,670,584)	35,617,384	14,454,029	(109,321,181)	(67,102,703)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []
 If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

DIRECT BUSINESS IN THE STATE OF Grand Total
NAIC Group Code 3891

DURING THE YEAR 2020
NAIC Company Code 62200

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	766,917,216				766,917,216
2. Annuity considerations	14,200				14,200
3. Deposit-type contract funds	115,000,000	XXX		XXX	115,000,000
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	881,931,416				881,931,416
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	(37,107)				(37,107)
6.2 Applied to pay renewal premiums	481,015				481,015
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	3,513,915				3,513,915
6.4 Other	13,633				13,633
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,971,456				3,971,456
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,971,456				3,971,456
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	350,815,921				350,815,921
10. Matured endowments					
11. Annuity benefits					
12. Surrender values and withdrawals for life contracts	218,793,517				218,793,517
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	569,609,438				569,609,438
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No. of Pol. & Certifs.	Amount	No. of Ind. Pol. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pol. & Certifs.	Amount	No. of Pol. & Certifs.	Amount
16. Unpaid December 31, prior year	346	64,358,265							346	64,358,265
17. Incurred during current year	2,478	406,923,411							2,478	406,923,411
Settled during current year:										
18.1 By payment in full	2,443	350,815,921							2,443	350,815,921
18.2 By payment on compromised claims										
18.3 Totals paid	2,443	350,815,921							2,443	350,815,921
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2,443	350,815,921							2,443	350,815,921
19. Unpaid Dec. 31, current year (16+17-18.6)	381	120,465,754							381	120,465,754
POLICY EXHIBIT						No. of Policies				
20. In force December 31, prior year	220,642	68,495,278,049	(a)		38	21,709,106			220,680	68,516,987,155
21. Issued during year	3,586	3,035,739,353							3,586	3,035,739,353
22. Other changes to in force (Net)	(8,044)	(2,861,057,812)							(8,044)	(2,861,057,812)
23. In force December 31 of current year	216,184	68,669,959,590	(a)		38	21,709,106			216,222	68,691,668,696

(a) Includes Individual Credit Life Insurance prior year \$ _____, current year \$ _____
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ _____, current year \$ _____
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ _____, current year \$ _____

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

NONE

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products _____ and number of persons insured under indemnity only products _____

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Number of		9 Amount of Insurance	
							8 Policies	8 Certificates		
1. In force end of prior year			315,704	83,228,619			43	296	26,944	83,255,563
2. Issued during year			3,586	3,036,234						3,036,234
3. Reinsurance assumed				3,464,277					91,670	3,555,947
4. Revived during year			198	164,560						164,560
5. Increased during year (net)										
6. Subtotals, Lines 2 to 5			3,784	6,665,071					91,670	6,756,741
7. Additions by dividends during year	XXX		XXX	12,998	XXX		XXX	XXX		12,998
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			319,488	89,906,688			43	296	118,614	90,025,302
Deductions during year:										
10. Death			3,575	523,119			XXX	14	454	523,573
11. Maturity			76	1,842			XXX			1,842
12. Disability							XXX			
13. Expiry			188	10,825						10,825
14. Surrender			9,159	2,326,544				11	396	2,326,940
15. Lapse			6,538	2,198,019				5	1,338	2,199,357
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			1,996	142,260			2		39	142,299
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			21,532	5,202,609			2	30	2,227	5,204,836
21. In force end of year (b) (Line 9 minus Line 20)			297,956	84,704,079			41	266	116,387	84,820,466
22. Reinsurance ceded end of year	XXX		XXX	58,059,682	XXX		XXX	XXX		58,059,682
23. Line 21 minus Line 22	XXX		XXX	26,644,397	XXX	(a)	XXX	XXX	116,387	26,760,784
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$

Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	333,217
25. Other paid-up insurance			9,935	376,251
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing			33	1,725
28. Term policies - other	40	41,906	43,943	16,733,548
29. Other term insurance - decreasing	XXX		XXX	1
30. Other term insurance	XXX		XXX	34,745
31. Totals (Lines 27 to 30)	40	41,906	43,976	16,770,019
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	164,235
33. Totals, extended term insurance	XXX	XXX	1,323	88,962
34. Totals, whole life and endowment	3,546	2,994,328	252,657	67,680,864
35. Totals (Lines 31 to 34)	3,586	3,036,234	297,956	84,704,080

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	3,036,234		83,241,842	1,462,238
38. Credit Life (Group and Individual)				
39. Group			116,387	
40. Totals (Lines 36 to 39)	3,036,234		83,358,229	1,462,238

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under ceded policies is stated on a pro-rata basis				XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21				

NONE

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	279,623
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1 Actual
47.2 Actual for spouse, \$1,000 or \$2,000 for children

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			38,160	6,038,681			2	2,661
49. Disability Income				103				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	38,160	(a) 6,038,784		(a)	2	(a) 2,661

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year				
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)				
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year (line 5 minus line 8)				
10. Amount on deposit		(a)		(a)
11. Income now payable				
12. Amount of income payable	(a)	(a)	(a)	(a)

NONE

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year				
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)				
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year (line 5 minus line 8)				
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a)	XXX	(a)

NONE

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year						
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX		XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX				XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9)		(a)		(a)		(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	119	409
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		17
5. Totals (Lines 1 to 4)	119	426
Deductions During Year:		
6. Decreased (net)	20	
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	20	
9. In force end of year (line 5 minus line 8)	99	426
10. Amount of account balance	(a) 44,175	(a) 2,943,289

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	228,116,892
2. Current year's realized pre-tax capital gains/(losses) of \$43,058,708 transferred into the reserve net of taxes of \$9,042,329	34,016,380
3. Adjustment for current year's liability gains/(losses) released from the reserve	38,764,217
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	300,897,488
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	17,191,310
6. Reserve as of December 31, current year (Line 4 minus Line 5)	283,706,178

AMORTIZATION

	1	2	3	4
Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2020	15,608,857	964,926	617,528	17,191,310
2. 2021	13,916,758	2,078,856	2,361,529	18,357,143
3. 2022	13,204,717	2,153,892	2,239,898	17,598,507
4. 2023	12,533,911	2,206,049	2,119,042	16,859,002
5. 2024	12,125,504	2,274,483	2,046,829	16,446,816
6. 2025	12,060,269	2,345,173	2,052,881	16,458,323
7. 2026	12,021,443	2,219,455	2,035,159	16,276,057
8. 2027	12,010,985	1,947,991	2,014,506	15,973,482
9. 2028	11,907,362	1,646,761	2,003,199	15,557,323
10. 2029	11,751,074	1,326,463	2,015,231	15,092,768
11. 2030	11,464,373	998,836	2,005,513	14,468,722
12. 2031	11,319,134	864,169	2,004,540	14,187,844
13. 2032	11,156,759	870,488	1,936,909	13,964,155
14. 2033	11,016,257	907,122	1,892,188	13,815,567
15. 2034	10,533,140	922,684	1,844,531	13,300,355
16. 2035	9,717,418	957,954	1,828,871	12,504,242
17. 2036	8,691,570	951,432	1,723,792	11,366,794
18. 2037	7,505,099	911,010	1,502,088	9,918,197
19. 2038	6,055,243	881,739	1,254,892	8,191,874
20. 2039	4,711,236	842,870	1,003,601	6,557,706
21. 2040	3,606,101	797,742	733,173	5,137,016
22. 2041	2,594,191	757,560	549,817	3,901,568
23. 2042	1,658,422	730,555	433,075	2,822,052
24. 2043	770,272	677,908	312,588	1,760,768
25. 2044	280,850	652,080	194,856	1,127,786
26. 2045	74,714	604,326	67,918	746,959
27. 2046	(48,203)	537,186	(4,288)	484,696
28. 2047	(82,344)	427,556	(18,189)	327,022
29. 2048	(44,339)	306,964	(8,597)	254,027
30. 2049	(3,880)	186,371	1,294	183,785
31. 2050 and Later		65,778	(157)	65,621
32. Total (Lines 1 to 31)	228,116,892	34,016,380	38,764,217	300,897,488

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year	45,172,507	10,096,581	55,269,088	7,680,297	25,099,854	32,780,151	88,049,240
2. Realized capital gains/(losses) net of taxes - General Account	(16,432,270)		(16,432,270)	1,484,891	(9,645,326)	(8,160,435)	(24,592,705)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	96,418		96,418		(96,102,290)	(96,102,290)	(96,005,872)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	11,078,418	2,087,489	13,165,907		146,078	146,078	13,311,985
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	39,915,073	12,184,070	52,099,143	9,165,189	(80,501,684)	(71,336,495)	(19,237,352)
9. Maximum reserve	54,493,257	10,456,133	64,949,390	17,380,456	38,659,840	56,040,296	120,989,686
10. Reserve objective	31,658,656	8,072,769	39,731,425	17,255,892	38,319,669	55,575,562	95,306,987
11. 20% of (Line 10 - Line 8)	(1,651,283)	(822,260)	(2,473,544)	1,618,141	23,764,271	25,382,411	22,908,868
12. Balance before transfers (Lines 8 + 11)	38,263,790	11,361,810	49,625,599	10,783,329	(56,737,413)	(45,954,084)	3,671,515
13. Transfers	905,677	(905,677)		6,597,127	(6,597,127)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					101,987,777	101,987,777	101,987,777
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	39,169,467	10,456,132	49,625,599	17,380,456	38,653,237	56,033,693	105,659,292

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1.		Exempt Obligations	1,290,529	XXX	XXX	1,290,529	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	270,107,901	XXX	XXX	270,107,901	0.0005	135,054	0.0016	432,173	0.0033	891,356
2.2	1	NAIC Designation Category 1.B	93,233,509	XXX	XXX	93,233,509	0.0005	46,617	0.0016	149,174	0.0033	307,671
2.3	1	NAIC Designation Category 1.C	499,043,952	XXX	XXX	499,043,952	0.0005	249,522	0.0016	798,470	0.0033	1,646,845
2.4	1	NAIC Designation Category 1.D	567,615,407	XXX	XXX	567,615,407	0.0005	283,808	0.0016	908,185	0.0033	1,873,131
2.5	1	NAIC Designation Category 1.E	474,284,870	XXX	XXX	474,284,870	0.0005	237,142	0.0016	758,856	0.0033	1,565,140
2.6	1	NAIC Designation Category 1.F	1,299,116,450	XXX	XXX	1,299,116,450	0.0005	649,558	0.0016	2,078,586	0.0033	4,287,084
2.7	1	NAIC Designation Category 1.G	1,023,627,245	XXX	XXX	1,023,627,245	0.0005	511,814	0.0016	1,637,804	0.0033	3,377,970
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	4,227,029,334	XXX	XXX	4,227,029,334	XXX	2,113,515	XXX	6,763,247	XXX	13,949,197
3.1	2	NAIC Designation Category 2.A	1,322,779,766	XXX	XXX	1,322,779,766	0.0021	2,777,838	0.0064	8,465,791	0.0106	14,021,466
3.2	2	NAIC Designation Category 2.B	1,268,440,338	XXX	XXX	1,268,440,338	0.0021	2,663,725	0.0064	8,118,018	0.0106	13,445,468
3.3	2	NAIC Designation Category 2.C	428,462,194	XXX	XXX	428,462,194	0.0021	899,771	0.0064	2,742,158	0.0106	4,541,699
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	3,019,682,298	XXX	XXX	3,019,682,298	XXX	6,341,333	XXX	19,325,967	XXX	32,008,632
4.1	3	NAIC Designation Category 3.A	1,086,684	XXX	XXX	1,086,684	0.0099	10,758	0.0263	28,580	0.0376	40,859
4.2	3	NAIC Designation Category 3.B	55,997,935	XXX	XXX	55,997,935	0.0099	554,380	0.0263	1,472,746	0.0376	2,105,522
4.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	57,084,620	XXX	XXX	57,084,620	XXX	565,138	XXX	1,501,326	XXX	2,146,382
5.1	4	NAIC Designation Category 4.A	12,501,194	XXX	XXX	12,501,194	0.0245	306,279	0.0572	715,068	0.0817	1,021,348
5.2	4	NAIC Designation Category 4.B	16,189,442	XXX	XXX	16,189,442	0.0245	396,641	0.0572	926,036	0.0817	1,322,677
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	28,690,636	XXX	XXX	28,690,636	XXX	702,921	XXX	1,641,104	XXX	2,344,025
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B	21,516,071	XXX	XXX	21,516,071	0.0630	1,355,512	0.1128	2,427,013	0.1880	4,045,021
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	21,516,071	XXX	XXX	21,516,071	XXX	1,355,512	XXX	2,427,013	XXX	4,045,021
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	7,355,293,487	XXX	XXX	7,355,293,487	XXX	11,078,418	XXX	31,658,656	XXX	54,493,257
PREFERRED STOCKS												
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
DERIVATIVE INSTRUMENTS												
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	7,355,293,487	XXX	XXX	7,355,293,487	XXX	11,078,418	XXX	31,658,656	XXX	54,493,257

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	825,359,649		XXX	825,359,649	0.0011	907,896	0.0057	4,704,550	0.0074	6,107,661
44.		Commercial Mortgages - All Other - CM2 - High Quality	202,565,526		XXX	202,565,526	0.0040	810,262	0.0114	2,309,247	0.0149	3,018,226
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	11,893,221		XXX	11,893,221	0.0069	82,063	0.0200	237,864	0.0257	305,656
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	23,939,000		XXX	23,939,000	0.0120	287,268	0.0343	821,108	0.0428	1,024,589
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,063,757,396		XXX	1,063,757,396	XXX	2,087,489	XXX	8,072,769	XXX	10,456,133
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,063,757,396		XXX	1,063,757,396	XXX	2,087,489	XXX	8,072,769	XXX	10,456,133

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private	87,634,068	XXX	XXX	87,634,068	0.0000		0.1945	17,044,826	0.1945	17,044,826
3.		Federal Home Loan Bank	34,601,000	XXX	XXX	34,601,000	0.0000		0.0061	211,066	0.0097	335,630
4.		Affiliated - Life with AVR	433,025,010	XXX	XXX	433,025,010	0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	555,260,078			555,260,078	XXX		XXX	17,255,892	XXX	17,380,456
REAL ESTATE												
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	66,033,415	XXX	XXX	66,033,415	0.0005	33,017	0.0016	105,653	0.0033	217,910
24.	2	High Quality	53,229,178	XXX	XXX	53,229,178	0.0021	111,781	0.0064	340,667	0.0106	564,229
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	119,262,593	XXX	XXX	119,262,593	XXX	144,798	XXX	446,320	XXX	782,140

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality	2,559,560	XXX	XXX	2,559,560	0.0005	1,280	0.0016	4,095	0.0033	8,447
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	2,559,560	XXX	XXX	2,559,560	XXX	1,280	XXX	4,095	XXX	8,447
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	185,048,484	XXX	XXX	185,048,484	0.0000		0.1945	35,991,930	0.1945	35,991,930
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	185,048,484	XXX	XXX	185,048,484	XXX		XXX	35,991,930	XXX	35,991,930
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
ALL OTHER INVESTMENTS												
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA	11,881,795	XXX		11,881,795	0.0000		0.1580	1,877,324	0.1580	1,877,324
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	11,881,795	XXX		11,881,795	XXX		XXX	1,877,324	XXX	1,877,324
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	318,752,432			318,752,432	XXX	146,078	XXX	38,319,669	XXX	38,659,840

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
 (b) Determined using the same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

**ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS**

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
NONE								
0599999 - Total								

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	ADB		25				
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	AXXX	799,403,665	444,485,956	5,047,621			158,252,381
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	DIS		70,488				
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	OL						
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	XXXL	116,276,671	13,170,115	(424,072)			139,264,301
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	ADB		16,789				
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	AXXX	1,281,280,471	413,459,568	438,821,953	3,158,499		448,337,886
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	DIS		3,937,429				
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	OL	1,155,612,231	406,701,935	431,649,793	3,106,876		441,010,197
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	XXXL	1,030,059,140	33,173,493	35,208,417	253,419		35,971,918
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/G	ADB		35				
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/G	DIS		548,321				
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/G	OL	21,553,386	8,433,578	9,050,968	(2,320,109)		
69140	04-1867050	10/01/2020	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/G	XXXL	70,117,107	20,885,540	22,414,491			
0299999. General Account - U.S. Affiliates - Other							4,474,302,671	1,344,883,272	941,769,171	4,198,685		1,222,836,683
0399999. Total General Account - U.S. Affiliates							4,474,302,671	1,344,883,272	941,769,171	4,198,685		1,222,836,683
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							4,474,302,671	1,344,883,272	941,769,171	4,198,685		1,222,836,683
61301	47-0098400	04/01/1996	AMERITAS LIFE INS CORP	NE	YRT/I	DIS		56,377	3,431			
61301	47-0098400	04/01/1996	AMERITAS LIFE INS CORP	NE	YRT/I	OL	99,640,095	197,592	800,147			
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/G	DIS		1,741,529				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/G	OL	2,610,857	242,107				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	ADB		93,737				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	AXXX	3,559,737,496	845,887,436	25,057,782	14,376,324		
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	DIS		6,714,466				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	OA		282,468				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	OL	7,041,668,169	1,008,279,057	43,297,214	17,136,260		
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	XXXL	1,009,167,258	30,073,865	2,969,471	511,122		
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	DIS		70				
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL		(7,189)				
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL						
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS		540				
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL		71,794				
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	21,064,050	124,630				
68713	84-0499703	01/01/1994	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	976,260	44,633	37,428			
0899999. General Account - U.S. Non-Affiliates							11,734,864,185	1,893,737,897	72,230,688	32,023,706		
00000	AA-1780118	01/01/1994	SCOR LIFE IRELAND DAC	IRL	YRT/I	OL	88,524	1,589	(11,679)			
0999999. General Account - Non-U.S. Non-Affiliates							88,524	1,589	(11,679)			
1099999. Total General Account - Non-Affiliates							11,734,952,709	1,893,739,486	72,219,009	32,023,706		
1199999. Total General Account							16,209,255,380	3,238,622,758	1,013,988,180	36,222,391		1,222,836,683
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							16,209,166,856	3,238,621,169	1,013,999,859	36,222,391		1,222,836,683
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							88,524	1,589	(11,679)			
9999999 - Totals							16,209,255,380	3,238,622,758	1,013,988,180	36,222,391		1,222,836,683

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
NONE												
9999999 - Totals												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
63312	13-1935920	06/30/2011	THE GREAT AMERICAN LIFE INSURANCE COMPANY	OH		331,633
61301	47-0098400	12/01/2015	AMERITAS LIFE INSURANCE CORP	NE		11,870,036
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN		11,087
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	26,402	103,872
68276	48-1024691	12/01/1989	EMPLOYERS REASSUR CORP	KS	1,759	881,096
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS		11,087
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	48,902	103,872
68276	48-1024691	10/01/2002	EMPLOYERS REASSUR CORP	KS		24,154
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	60,079	
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	16,821	
86258	13-2572994	11/01/2001	GENERAL RE LIFE CORP	CT	1,906,029	496,443
86258	13-2572994	06/01/2002	GENERAL RE LIFE CORP	CT	2,728	444,418
86258	13-2572994	11/08/2008	GENERAL RE LIFE CORP	CT	124,954	
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	78,029	16,631
86258	13-2572994	04/01/2018	GENERAL RE LIFE CORP	CT	30,191	
88340	59-2859797	08/16/2010	HANNOVER LIFE REASSUR CO OF AMER	FL	160,180	368,573
88340	59-2859797	05/01/2014	HANNOVER LIFE REASSUR CO OF AMER	FL		11,122,176
88340	59-2859797	03/21/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	188,209	1,194,842
88340	59-2859797	04/01/2018	HANNOVER LIFE REASSUR CO OF AMER	FL	30,191	
65676	35-0472300	12/31/1974	LINCOLN NATL LIFE INS CO	IN	225,000	277,183
65676	35-0472300	10/01/1981	LINCOLN NATL LIFE INS CO	IN	120,341	44,631
65676	35-0472300	06/01/1983	LINCOLN NATL LIFE INS CO	IN	84,507	
65676	35-0472300	01/01/1985	LINCOLN NATL LIFE INS CO	IN	197,174	751,443
65676	35-0472300	10/01/1995	LINCOLN NATL LIFE INS CO	IN	164,198	420,821
65676	35-0472300	11/01/1997	LINCOLN NATL LIFE INS CO	IN	890,469	
65676	35-0472300	11/01/1997	LINCOLN NATL LIFE INS CO	IN	139,595	259,678
65676	35-0472300	06/01/2001	LINCOLN NATL LIFE INS CO	IN		11,881
65676	35-0472300	04/01/2015	LINCOLN NATL LIFE INS CO	IN	12,182,186	14,550,897
66346	58-0828824	02/24/1972	MUNICH AMER REASSUR CO	GA		59,216
66346	58-0828824	09/01/1985	MUNICH AMER REASSUR CO	GA		108,384
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	81,778	207,744
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA		11,087
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	235,495	
66346	58-0828824	03/01/2002	MUNICH AMER REASSUR CO	GA	85,682	37,417
66346	58-0828824	04/01/2018	MUNICH AMER REASSUR CO	GA	30,191	
66346	58-0828824	01/01/2019	MUNICH AMER REASSUR CO	GA	584,452	972,486
74900	63-0483783	05/01/2014	PARTNER REINS CO OF AMER	AR		1,122,192
93572	43-1235868	05/04/1978	RGA REINS CO	MO	279,134	
93572	43-1235868	01/01/1983	RGA REINS CO	MO	50,048	554,366
93572	43-1235868	10/01/1989	RGA REINS CO	MO	451,375	
93572	43-1235868	07/01/1990	RGA REINS CO	MO	61,648	142,559
93572	43-1235868	01/01/1994	RGA REINS CO	MO	1,028,736	(157,727)
93572	43-1235868	01/01/1996	RGA REINS CO	MO	292,900	751,443
93572	43-1235868	07/01/1997	RGA REINS CO	MO	952,607	
93572	43-1235868	01/01/1998	RGA REINS CO	MO	160,210	
93572	43-1235868	03/01/1999	RGA REINS CO	MO	22,500	
93572	43-1235868	04/01/1999	RGA REINS CO	MO	497,031	665,212
93572	43-1235868	04/01/1999	RGA REINS CO	MO	75,102	
93572	43-1235868	01/01/2000	RGA REINS CO	MO	3,031,772	639,460
93572	43-1235868	01/01/2000	RGA REINS CO	MO	8,136	
93572	43-1235868	03/01/2000	RGA REINS CO	MO	6,943,412	
93572	43-1235868	07/01/2000	RGA REINS CO	MO	632,606	73,494
93572	43-1235868	11/01/2001	RGA REINS CO	MO	2,701,654	957,495
93572	43-1235868	03/01/2002	RGA REINS CO	MO	44,347	18,769
93572	43-1235868	04/01/2002	RGA REINS CO	MO	995,408	503,056
93572	43-1235868	04/01/2002	RGA REINS CO	MO	168,317	41,236
93572	43-1235868	06/01/2002	RGA REINS CO	MO	908,486	966,784
93572	43-1235868	07/01/2003	RGA REINS CO	MO	2,383,018	1,052,256
93572	43-1235868	06/01/2006	RGA REINS CO	MO		1,036,978
93572	43-1235868	08/18/2008	RGA REINS CO	MO	1,927,712	324,139
93572	43-1235868	11/08/2008	RGA REINS CO	MO	2,707,215	2,283,646
93572	43-1235868	05/01/2014	RGA REINS CO	MO	434,933	4,512,435
93572	43-1235868	03/21/2016	RGA REINS CO	MO	376,418	2,389,686
93572	43-1235868	01/01/2018	RGA REINS CO	MO	729,940	325,728
64688	75-6020048	08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE		41,577
64688	75-6020048	08/16/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	216,238	491,433
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	164,198	420,821
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	95,109	110,541
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	145,035	29,673
97071	13-3126819	06/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	61,775	139,635
97071	13-3126819	08/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	95,678	52,276
97071	13-3126819	06/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE		444,418
97071	13-3126819	11/08/2008	SCOR GLOBAL LIFE USA REINS CO	DE	1,745,698	
87572	23-2038295	08/01/1990	SCOTTISH RE US INC	DE	126,392	118,424
87572	23-2038295	01/01/1993	SCOTTISH RE US INC	DE	73,557	
87572	23-2038295	07/01/2003	SCOTTISH RE US INC	DE	73,351	(75,958)
87572	23-2038295	08/01/2004	SCOTTISH RE US INC	DE	2,728	
68713	84-0499703	10/01/1995	SECURITY LIFE OF DENVER INS CO	CO	2,956,825	493,998
68713	84-0499703	04/01/1997	SECURITY LIFE OF DENVER INS CO	CO	498,828	
68713	84-0499703	11/01/1998	SECURITY LIFE OF DENVER INS CO	CO	7,742	
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	209,321	88,909
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	42,459	36,683
68713	84-0499703	02/01/2003	SECURITY LIFE OF DENVER INS CO	CO	305,380	117,506
68713	84-0499703	06/01/2003	SECURITY LIFE OF DENVER INS CO	CO	54,000	
82627	06-0839705	10/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	120,341	57,719
82627	06-0839705	02/15/1993	SWISS RE LIFE & HLTH AMER INC	MO	73,557	
82627	06-0839705	05/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	267,791	15,363
82627	06-0839705	11/30/1993	SWISS RE LIFE & HLTH AMER INC	MO	164,198	420,821
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	239,918	
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	103,490	259,678
82627	06-0839705	08/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	197,173	751,443
82627	06-0839705	01/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	735,495	325,729
82627	06-0839705	03/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	735,495	325,729
82627	06-0839705	01/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	60,079	
82627	06-0839705	01/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	8,439,831	3,165,814
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	27,078	
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	677,601	
82627	06-0839705	11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	1,455,942	1,683,218
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	110,199	98,788
82627	06-0839705	02/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	555,490	137,219
82627	06-0839705	07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	2,558,858	1,078,860

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	230,511	513,897
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	8,603	
82627	06-0839705	12/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	217,589	169,041
82627	06-0839705	06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO		1,036,978
82627	06-0839705	01/25/2010	SWISS RE LIFE & HLTH AMER INC	MO	112,569	16,631
82627	06-0839705	08/16/2010	SWISS RE LIFE & HLTH AMER INC	MO	432,476	996,133
82627	06-0839705	05/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	279,892	11,190,872
82627	06-0839705	04/01/2018	SWISS RE LIFE & HLTH AMER INC	MO	60,382	
70688	36-6071399	01/01/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	227,384	
70688	36-6071399	06/01/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	172,529	231,506
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY		26,539
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA	37,159	15,367
86231	39-0989781	03/01/1984	TRANSAMERICA LIFE INS CO	IA	19,270	
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	37,796	
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO	IA	957,285	68,846
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	148,547	
86231	39-0989781	07/01/1994	TRANSAMERICA LIFE INS CO	IA	1,277	
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA		1,826,435
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INS CO	IA	692,206	325,729
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	125,147	133,074
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	61,559	
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	9,026	
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA		141,003
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	25,002	
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	215,093	231,248
86231	39-0989781	11/01/2001	TRANSAMERICA LIFE INS CO	IA	1,810,634	261,937
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	209,211	243,411
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	435,951	
86231	39-0989781	07/01/2003	TRANSAMERICA LIFE INS CO	IA	2,488,512	1,171,096
86231	39-0989781	08/01/2004	TRANSAMERICA LIFE INS CO	IA	143,259	981,969
86231	39-0989781	07/01/2005	TRANSAMERICA LIFE INS CO	IA	882,000	104,775
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	12,744	13,859
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	80,450	
80659	82-4533188	03/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	42,840	6,512
80659	82-4533188	08/18/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	198,731	99,786
80659	82-4533188	11/08/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	505,511	
80659	82-4533188	03/21/2016	US BUSINESS OF CANADA LIFE ASSUR CO	MI		1,194,838
0899999. Life and Annuity - U.S. Non-Affiliates					79,838,202	94,727,794
1099999. Total Life and Annuity - Non-Affiliates					79,838,202	94,727,794
1199999. Total Life and Annuity					79,838,202	94,727,794
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					79,838,202	94,727,794
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					79,838,202	94,727,794

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
15475	46-3465867	10/01/2013	CAPE VERITY I INC	IA	COFII/I	XXXX	1,781,667,525	1,406,311,641	1,369,659,939	9,960,369				25,583,963
15473	46-3485456	10/01/2013	CAPE VERITY III INC	IA	COFII/I	XXXX	14,617,642,256	4,232,928,635	4,003,246,370	99,219,478				3,335,781,225
15473	46-3485456	10/01/2013	CAPE VERITY III INC	IA	COFII/I	XXXL	1,367,640,570	110,368,051	109,679,297	(817,239)				20,018,412
15333	46-3455515	10/01/2013	GOTHAM RE INC	VT	COFII/I	XXXX	799,403,665	444,486,761	428,214,178	5,047,621				158,253,341
15333	46-3455515	10/01/2013	GOTHAM RE INC	VT	COFII/I	XXXL	116,276,671	13,239,822	13,215,637	(424,072)				139,263,342
0199999. General Account - Authorized U.S. Affiliates - Captive							18,682,630,687	6,207,334,910	5,924,015,421	112,986,157				3,678,900,283
60895	35-0145825	08/17/1981	AMERICAN UNITED LIFE INS CO	IN	YRT/I	DL	230,318	2,942	2,668	9,583				
60895	35-0145825	11/01/1983	AMERICAN UNITED LIFE INS CO	IN	CO/I	DIS		66	124	247				
60895	35-0145825	11/01/1983	AMERICAN UNITED LIFE INS CO	IN	CO/I	DL	100,000	998	912	1,282				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	CO/I	DIS		2,986	4,171	(21,620)				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	CO/I	DL	65,859,698	783,917	973,878	(838,963)				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	CO/I	XXXL	50,000	256	236	435				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	XXXX	5,808,433	73,033	70,170	69,444				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	DIS		15	14	32				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	DL	1,753,572	24,498	23,220	31,734				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	XXXL	932,784	15,446	14,544	23,138				
61301	47-0098400	12/01/2015	AMERITAS LIFE INS CORP	NE	ACO/I	OA		9,848	16,742					
61301	47-0098400	12/01/2015	AMERITAS LIFE INS CORP	NE	CO/I	DL	789,035,648	611,529,750	634,346,735	15,455,824				
79065	04-2461439	07/01/1996	DELAWARE LIFE INS CO	DE	CO/G	DIS		50,236	85,735					
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	DIS		939	1,393	(13,675)				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	DL	45,015,669	553,740	805,865	(420,379)				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	2,050,000	10,502	9,706	2,030				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXX	2,828,811	41,993	39,690	39,155				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	DIS		48	45	60				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	DL	1,733,324	26,754	26,398	21,329				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL	1,245,077	20,816	19,389	22,351				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORP	CT	YRT/I	DIS		145	196	441				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORP	CT	YRT/I	DL	10,594,798	164,489	177,524	218,974				
86258	13-2572994	04/01/1990	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	200,000	5,408	4,960	7,733				
86258	13-2572994	01/01/1993	GENERAL RE LIFE CORP	CT	YRT/I	DL	115,118	18,130	16,472	36,386				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	CO/I	DIS		13	22	24				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	CO/I	DL	1,448,000	4,576	4,153	3,873				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	CO/I	XXXL			2,197					
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	400,231	18,026	16,261	21,102				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	DIS				(18)				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	DL	15,005,289	418,412	422,978	302,844				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	XXXL			146					
86258	13-2572994	11/01/2001	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	92,958,982	385,886	635,934	236,768				
86258	13-2572994	11/01/2001	GENERAL RE LIFE CORP	CT	YRT/I	DIS		44,216	36,347					
86258	13-2572994	11/01/2001	GENERAL RE LIFE CORP	CT	YRT/I	DL	515,744,022	3,863,647	3,860,008	2,834,222				
86258	13-2572994	11/01/2001	GENERAL RE LIFE CORP	CT	YRT/I	XXXL	693,580	1,774	7,125	2,212				
86258	13-2572994	06/01/2002	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	160,610,108	1,422,884	1,339,070	1,037,271				
86258	13-2572994	06/01/2002	GENERAL RE LIFE CORP	CT	YRT/I	DL	33,586,567	430,927	430,811	287,907				
86258	13-2572994	02/01/2003	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	15,000	350	414	153				
86258	13-2572994	02/01/2003	GENERAL RE LIFE CORP	CT	YRT/I	DL	105,176	1,748	1,481	1,380				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	38,759,883	221,667	220,108	92,904				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORP	CT	YRT/I	DL	233,866			610				
86258	13-2572994	11/08/2008	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	38,492,735	274,355	248,172	368,795				
86258	13-2572994	11/08/2008	GENERAL RE LIFE CORP	CT	YRT/I	DL	3,123,083	14,539	13,185	17,077				
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	XXXX	4,272,693	20,175	18,737	23,727				
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	DL	34,820,495	11,246	11,198	(29,602)				
86258	13-2572994	04/01/2009	GENERAL RE LIFE CORP	CT	YRT/I	XXXL	490,956,464	892,675	964,184	913,967				
86258	13-2572994	04/01/2018	GENERAL RE LIFE CORP	CT	YRT/I	DL	4,292,263			4,563				
86258	13-2572994	04/01/2018	GENERAL RE LIFE CORP	CT	YRT/I	XXXL	133,131,729	58,935	86,387	103,611				
63312	13-1935920	06/30/2011	GREAT AMER LIFE INS CO	OH	ACO/I	FL		3,085,060	3,436,142	14,200				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
63312	13-1935920	06/30/2011	GREAT AMER LIFE INS CO	OH	CO/I	OL	2,656,880	2,143,440	2,289,288					
88340	59-2859797	08/16/2010	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	AXXX	387,516,199	1,405,527	1,317,811	1,442,481				
88340	59-2859797	08/16/2010	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	96,785,322	319,270	288,940	167,668				
88340	59-2859797	05/01/2014	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	AXXX	52,792,485	72,429	121,329	101,184				
88340	59-2859797	05/01/2014	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	787,784,668	456,484	582,058	606,631				
88340	59-2859797	03/21/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	164,808,976	250,821	347,189	326,356				
88340	59-2859797	04/01/2018	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	4,292,263			4,457				
88340	59-2859797	04/01/2018	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXL	141,131,729	61,373	89,865	106,566				
65676	35-0472300	12/31/1974	LINCORN NATL LIFE INS CO	IN	CO/I	OL				(8,827)				
65676	35-0472300	12/31/1974	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	1,244,865	30,744	48,925	21,517				
65676	35-0472300	12/31/1974	LINCORN NATL LIFE INS CO	IN	YRT/I	DIS		84	66	80				
65676	35-0472300	12/31/1974	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	5,890,336	124,329	118,358	130,896				
65676	35-0472300	12/31/1974	LINCORN NATL LIFE INS CO	IN	YRT/I	XXXL	4,183,390	138,315	117,850	168,746				
65676	35-0472300	04/01/1978	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	30,000	457	415	953				
65676	35-0472300	10/01/1981	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	709,964	6,677	9,637	12,693				
65676	35-0472300	06/01/1983	LINCORN NATL LIFE INS CO	IN	YRT/I	DIS		13	13	42				
65676	35-0472300	06/01/1983	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	1,832,300	2,816	2,716	15,352				
65676	35-0472300	01/01/1985	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	445,576	1,628	3,536	4,081				
65676	35-0472300	01/01/1985	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	15,947,396	80,688	76,280	(3,956)				
65676	35-0472300	04/24/1989	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	262,006			(36)				
65676	35-0472300	05/01/1991	LINCORN NATL LIFE INS CO	IN	CO/I	AXXX	25,000			897				
65676	35-0472300	05/01/1991	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	10,000	217	197	85				
65676	35-0472300	11/29/1993	LINCORN NATL LIFE INS CO	IN	CO/I	DIS		28	25	1,144				
65676	35-0472300	11/29/1993	LINCORN NATL LIFE INS CO	IN	CO/I	OL	1,240,644	9,221	8,899	(4,121)				
65676	35-0472300	11/29/1993	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	259,107	2,249	2,077	3,157				
65676	35-0472300	11/29/1993	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	350,000	4,860	4,750	6,114				
65676	35-0472300	04/01/1994	LINCORN NATL LIFE INS CO	IN	YRT/I	DIS		185	170	369				
65676	35-0472300	04/01/1994	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	169,877	1,718	1,079	1,115				
65676	35-0472300	10/01/1995	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	25,000	461	419	323				
65676	35-0472300	10/01/1995	LINCORN NATL LIFE INS CO	IN	YRT/I	DIS		232	240	205				
65676	35-0472300	10/01/1995	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	10,339,098	187,279	234,669	226,040				
65676	35-0472300	10/01/1995	LINCORN NATL LIFE INS CO	IN	YRT/I	XXXL	2,958,372	45,391	43,005	41,315				
65676	35-0472300	01/01/1996	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	3,674,500	72,835	70,160	81,720				
65676	35-0472300	01/01/1996	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	2,558,786	45,580	41,529	69,488				
65676	35-0472300	04/01/1996	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	3,095,000			81,483				
65676	35-0472300	09/01/1996	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	613,043	7,396	6,789	9,553				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	CO/I	AXXX	381,250			16,520				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	CO/I	DIS		224,094	240,595	(25,802)				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	CO/I	OL	168,415,528	1,489,224	2,171,297	(1,085,885)				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	CO/I	XXXL	125,664,766	1,403,574	2,400,316	356,583				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	16,283,984	183,764	173,059	303,013				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	YRT/I	DIS		12	12	24				
65676	35-0472300	11/01/1997	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	6,077,625	102,442	97,310	167,033				
65676	35-0472300	06/01/1999	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	558,000	2,656	2,911	4,542				
65676	35-0472300	06/01/1999	LINCORN NATL LIFE INS CO	IN	YRT/I	DIS		4	4	7				
65676	35-0472300	06/01/1999	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	201,000	915	834	1,791				
65676	35-0472300	01/01/2001	LINCORN NATL LIFE INS CO	IN	CO/I	OL	1,967,344,593	28,977,863	40,742,226					
65676	35-0472300	06/01/2001	LINCORN NATL LIFE INS CO	IN	CO/I	OL				(43)				
65676	35-0472300	06/01/2001	LINCORN NATL LIFE INS CO	IN	CO/I	XXXL	575,000	5,647	7,910	1,871				
65676	35-0472300	06/01/2001	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	430,332	8,824	8,681	6,743				
65676	35-0472300	06/01/2001	LINCORN NATL LIFE INS CO	IN	YRT/I	XXXL	305,250	1,845	2,465	2,108				
65676	35-0472300	07/01/2001	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	50,000	845	755	1,421				
65676	35-0472300	06/01/2002	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	586,500	4,948	4,671	1,235				
65676	35-0472300	06/01/2002	LINCORN NATL LIFE INS CO	IN	YRT/I	OL	55,556	174	166	46				
65676	35-0472300	01/01/2007	LINCORN NATL LIFE INS CO	IN	YRT/I	AXXX	112,500	1,740	1,587	3,212				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
65676	35-0472300	04/01/2015	LINCOLN NATL LIFE INS CO	IN	YRT/G	OL	21,514,045	39,193	27,847					
65676	35-0472300	04/01/2015	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	3,011,915,898	2,081,150	1,968,968		18,488,466			
65676	35-0472300	04/01/2015	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	3,876,313,651	3,573,243	3,609,519		48,892,655			
65676	35-0472300	04/01/2015	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	10,220,953	30,112	15,904		320,239			
66346	58-0828824	02/24/1972	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	350,500	7,314	6,759		10,202			
66346	58-0828824	02/24/1972	MUNICH AMER REASSUR CO	GA	YRT/I	DIS		70	70		95			
66346	58-0828824	02/24/1972	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,684,992	81,394	75,002		123,940			
66346	58-0828824	02/24/1972	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	1,628,741	26,115	24,096		43,955			
66346	58-0828824	01/01/1982	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,301,300	22,369	20,634		39,587			
66346	58-0828824	06/01/1982	MUNICH AMER REASSUR CO	GA	CO/I	OL	6,072,853	416,724	449,682		15,417			
66346	58-0828824	05/01/1983	MUNICH AMER REASSUR CO	GA	YRT/I	OL	816,935	20,286	19,041		20,140			
66346	58-0828824	09/01/1985	MUNICH AMER REASSUR CO	GA	YRT/I	DIS		576	606		768			
66346	58-0828824	09/01/1985	MUNICH AMER REASSUR CO	GA	YRT/I	OL	6,555,664	104,496	110,856		122,846			
66346	58-0828824	10/01/1995	MUNICH AMER REASSUR CO	GA	CO/I	DIS		17	15		1,090			
66346	58-0828824	10/01/1995	MUNICH AMER REASSUR CO	GA	CO/I	OL	1,055,644	7,515	6,429		(6,251)			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	DIS		38,291	37,270		(27,268)			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	OL	95,742,941	1,178,090	1,740,840		(836,252)			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	100,000	512	473		870			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	2,927,278	47,801	45,300		57,024			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	DIS		48	55		60			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,697,684	26,313	23,658		29,408			
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	1,191,744	20,698	19,613		27,077			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	108,250				2,344			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	CO/I	DIS		288	545		939			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	CO/I	OL	10,263,500	212	393		65,829			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	17,286,727	113,464	201,550		76,364			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	2,552,896	30,991	28,991		50,978			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	YRT/I	DIS		1	1		2			
66346	58-0828824	01/01/2000	MUNICH AMER REASSUR CO	GA	YRT/I	OL	778,447	15,793	13,848		15,344			
66346	58-0828824	03/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	DIS		323	287		642			
66346	58-0828824	03/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,503,872	15,309	21,308		11,749			
66346	58-0828824	03/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	2,336,497	10,999	10,867		8,329			
66346	58-0828824	06/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	812,625	13,048	12,085		16,599			
66346	58-0828824	06/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	OL	22,222	69	66		114			
66346	58-0828824	01/01/2007	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	21,564,282	127,063	126,088		98,122			
66346	58-0828824	01/01/2007	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,201,579	36,810	40,110		35,634			
66346	58-0828824	04/01/2018	MUNICH AMER REASSUR CO	GA	YRT/I	OL	4,292,264				3,969			
66346	58-0828824	04/01/2018	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	133,131,738	58,610	86,220		102,458			
66346	58-0828824	01/01/2019	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	188,063,360	1,084,756	1,094,440		991,726			
66346	58-0828824	01/01/2019	MUNICH AMER REASSUR CO	GA	YRT/I	OL	115,687,887	763,634	799,068		1,742,210			
66346	58-0828824	01/01/2019	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	2,022,069	4,181	16,332		14,655			
74900	63-0483783	05/01/2014	PARTNER REINS CO OF AMER	AR	YRT/I	AXXX	35,377,303	60,527	81,923		69,173			
74900	63-0483783	05/01/2014	PARTNER REINS CO OF AMER	AR	YRT/I	OL	384,117,493	229,912	267,436		252,950			
93572	43-1235868	05/04/1978	RGA REINS CO	MO	YRT/I	DIS		108	117		253			
93572	43-1235868	05/04/1978	RGA REINS CO	MO	YRT/I	OL	5,889,745	218,817	225,273		181,974			
93572	43-1235868	01/01/1983	RGA REINS CO	MO	YRT/I	OL	12,646,822	292,261	375,088		432,238			
93572	43-1235868	02/01/1988	RGA REINS CO	MO	CO/I	DIS		207	192		604			
93572	43-1235868	02/01/1988	RGA REINS CO	MO	CO/I	OL	718,763	7,589	6,882		12,214			
93572	43-1235868	02/01/1988	RGA REINS CO	MO	YRT/I	AXXX	91,250	2,041	507,452		3,046			
93572	43-1235868	02/01/1988	RGA REINS CO	MO	YRT/I	DIS		43	38		48			
93572	43-1235868	02/01/1988	RGA REINS CO	MO	YRT/I	OL	70,710				(467,805)			
93572	43-1235868	02/01/1988	RGA REINS CO	MO	YRT/I	XXXL	6,064,960	99,477	92,066		175,340			
93572	43-1235868	10/01/1989	RGA REINS CO	MO	YRT/I	DIS		155	155		130			
93572	43-1235868	10/01/1989	RGA REINS CO	MO	YRT/I	OL	69,142,333	3,090,193	2,808,823		2,669,312			
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/G	OL	291,000	2,500	2,280					

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/I	AXXX	100,000	1,649	1,522					
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/I	DIS		9,738	10,203					
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/I	OL	31,176,321	356,098	394,910					
93572	43-1235868	05/01/1993	RGA REINS CO	MO	YRT/I	AXXX	165,000	1,324	1,208					
93572	43-1235868	01/01/1994	RGA REINS CO	MO	YRT/I	AXXX	2,010,498	55,419	50,497					
93572	43-1235868	01/01/1994	RGA REINS CO	MO	YRT/I	DIS		406	444					
93572	43-1235868	01/01/1994	RGA REINS CO	MO	YRT/I	OL	65,180,669	780,274	977,114					
93572	43-1235868	01/01/1994	RGA REINS CO	MO	YRT/I	XXXL	80,000	3,430	689					
93572	43-1235868	03/01/1994	RGA REINS CO	MO	YRT/I	OL	217,000	1,244	1,136					
93572	43-1235868	01/01/1996	RGA REINS CO	MO	YRT/I	AXXX	445,576	1,628	3,536					
93572	43-1235868	01/01/1996	RGA REINS CO	MO	YRT/I	OL	18,543,555	152,537	139,710					
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/G	OL			1,672					
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	AXXX	40,000	318	332					
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	DIS		309	309					
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	OL	31,683,945	501,853	581,338					
93572	43-1235868	01/01/1998	RGA REINS CO	MO	CO/I	DIS		58	83					
93572	43-1235868	01/01/1998	RGA REINS CO	MO	CO/I	OL	6,605,042	25,737	26,607					
93572	43-1235868	01/01/1998	RGA REINS CO	MO	CO/I	XXXL			5,859					
93572	43-1235868	11/01/1998	RGA REINS CO	MO	YRT/I	OL	2,485	47	20					
93572	43-1235868	01/01/1999	RGA REINS CO	MO	YRT/I	OL	1,176,960							
93572	43-1235868	03/01/1999	RGA REINS CO	MO	CO/I	DIS		340	675					
93572	43-1235868	03/01/1999	RGA REINS CO	MO	CO/I	OL	21,483,283	254,000	459,787					
93572	43-1235868	04/01/1999	RGA REINS CO	MO	CO/I	DIS		792,343	922,891					
93572	43-1235868	04/01/1999	RGA REINS CO	MO	CO/I	OL	415,993,470	2,231,540	3,975,608					
93572	43-1235868	04/01/1999	RGA REINS CO	MO	CO/I	XXXL	327,748,196	2,562,278	5,326,071					
93572	43-1235868	04/01/1999	RGA REINS CO	MO	YRT/I	AXXX	7,846,805	84,001	64,697					
93572	43-1235868	04/01/1999	RGA REINS CO	MO	YRT/I	DIS		126	126					
93572	43-1235868	04/01/1999	RGA REINS CO	MO	YRT/I	OL	8,248,617	122,243	126,992					
93572	43-1235868	05/01/1999	RGA REINS CO	MO	YRT/I	OL	1,588,855	9,211	11,495					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	CO/I	DIS		144	273					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	CO/I	OL	5,131,748	106	196					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	CO/I	XXXL	8,318,363	54,786	99,046					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	YRT/I	AXXX	1,657,343	25,265	30,661					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	YRT/I	DIS		178	178					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	YRT/I	OL	689,434,258	5,811,878	5,939,525					
93572	43-1235868	01/01/2000	RGA REINS CO	MO	YRT/I	XXXL	1,485,837	3,870	3,462					
93572	43-1235868	03/01/2000	RGA REINS CO	MO	YRT/I	OL	3,166,667	44,209	37,474					
93572	43-1235868	07/01/2000	RGA REINS CO	MO	YRT/I	AXXX	43,769,734	715,687	677,219					
93572	43-1235868	07/01/2000	RGA REINS CO	MO	YRT/I	DIS		185	185					
93572	43-1235868	07/01/2000	RGA REINS CO	MO	YRT/I	OL	31,777,312	476,037	465,818					
93572	43-1235868	11/01/2001	RGA REINS CO	MO	YRT/I	AXXX	163,014,471	785,837	1,056,750					
93572	43-1235868	11/01/2001	RGA REINS CO	MO	YRT/I	DIS		112	112					
93572	43-1235868	11/01/2001	RGA REINS CO	MO	YRT/I	OL	963,623,698	9,420,267	9,276,387					
93572	43-1235868	11/01/2001	RGA REINS CO	MO	YRT/I	XXXL	1,457,160	3,686	17,321					
93572	43-1235868	12/31/2001	RGA REINS CO	MO	YRT/I	OL	2,061,106							
93572	43-1235868	03/01/2002	RGA REINS CO	MO	YRT/I	DIS		932	828					
93572	43-1235868	03/01/2002	RGA REINS CO	MO	YRT/I	OL	2,544,111	22,526	28,576					
93572	43-1235868	03/01/2002	RGA REINS CO	MO	YRT/I	XXXL	13,739,809	58,036	55,323					
93572	43-1235868	04/01/2002	RGA REINS CO	MO	CO/I	DIS		1,474	1,367					
93572	43-1235868	04/01/2002	RGA REINS CO	MO	CO/I	OL	20,118,582							
93572	43-1235868	04/01/2002	RGA REINS CO	MO	CO/I	XXXL	891,730,003	20,354,376	24,235,637					
93572	43-1235868	04/01/2002	RGA REINS CO	MO	YRT/I	AXXX	22,467,540	280,542	271,783					
93572	43-1235868	04/01/2002	RGA REINS CO	MO	YRT/I	OL	16,594,520	121,446	114,780					
93572	43-1235868	06/01/2002	RGA REINS CO	MO	YRT/I	AXXX	480,345,149	5,150,367	5,361,165					
93572	43-1235868	06/01/2002	RGA REINS CO	MO	YRT/I	DIS		125	125					

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
93572	43-1235868	06/01/2002	RGA REINS CO	MO	YRT/I	OL	607,224,741	5,185,997	4,778,267	3,633,993				
93572	43-1235868	02/01/2003	RGA REINS CO	MO	YRT/I	AXXX	40,000	932	1,103	419				
93572	43-1235868	02/01/2003	RGA REINS CO	MO	YRT/I	OL	270,351	4,519	3,832	3,535				
93572	43-1235868	07/01/2003	RGA REINS CO	MO	YRT/I	AXXX	112,500	423	1,283	454				
93572	43-1235868	07/01/2003	RGA REINS CO	MO	YRT/I	OL	418,536,933	4,000,452	4,317,690	2,545,977				
93572	43-1235868	07/01/2003	RGA REINS CO	MO	YRT/I	XXXL	18,416,565	517,524	564,570	538,052				
93572	43-1235868	06/01/2006	RGA REINS CO	MO	YRT/I	AXXX	262,125,039	1,913,470	1,798,293	1,485,341				
93572	43-1235868	06/01/2006	RGA REINS CO	MO	YRT/I	OL	5,874,092	17,316	15,869	22,585				
93572	43-1235868	01/01/2007	RGA REINS CO	MO	YRT/I	AXXX	15,000	495	451	396				
93572	43-1235868	08/18/2008	RGA REINS CO	MO	YRT/I	AXXX	98,226,070	607,074	534,291	741,200				
93572	43-1235868	08/18/2008	RGA REINS CO	MO	YRT/I	OL	216,585,074	36,506	34,225	(13,137)				
93572	43-1235868	08/18/2008	RGA REINS CO	MO	YRT/I	XXXL	3,197,489,230	6,084,336	6,302,538	6,654,835				
93572	43-1235868	11/08/2008	RGA REINS CO	MO	YRT/I	AXXX	1,032,335,033	5,212,502	4,691,285	5,584,092				
93572	43-1235868	11/08/2008	RGA REINS CO	MO	YRT/I	OL	258,446,945	922,554	884,036	1,155,708				
93572	43-1235868	07/01/2009	RGA REINS CO	MO	YRT/I	AXXX	1,128,000			18,046				
93572	43-1235868	07/01/2009	RGA REINS CO	MO	YRT/I	OL	3,091,192			10,020				
93572	43-1235868	05/01/2014	RGA REINS CO	MO	YRT/I	AXXX	88,228,878	267,112	309,574	298,941				
93572	43-1235868	05/01/2014	RGA REINS CO	MO	YRT/I	OL	976,645,293	587,177	681,090	680,520				
93572	43-1235868	03/21/2016	RGA REINS CO	MO	YRT/I	OL	365,668,402	686,786	987,818	820,790				
93572	43-1235868	01/01/2018	RGA REINS CO	MO	YRT/I	AXXX	225,000	3,798	3,245	1,706				
93572	43-1235868	01/01/2018	RGA REINS CO	MO	YRT/I	OL	35,256,205	895,239	856,715	775,688				
93572	43-1235868	01/01/2018	RGA REINS CO	MO	YRT/I	XXXL	3,494,344	26,172	25,733	18,921				
64688	75-6020048	08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	AXXX	801,594	4,067	8,994	8,409				
64688	75-6020048	08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	6,415,282	3,141	3,705	1,762				
64688	75-6020048	08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL	40,745,111	92,821	84,642	92,778				
64688	75-6020048	08/16/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	AXXX	522,571,980	1,993,214	2,049,073	2,104,880				
64688	75-6020048	08/16/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	130,396,533	396,364	356,485	110,124				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS		186	245	372				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,655,418	59,976	55,483	75,887				
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	1,671,730	10,527	9,530	16,271				
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS		17						
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	5,538,915	103,342	157,163	46,511				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS		24,604	34,149	337				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	147,017	734	663	489				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	325,000	1,918	1,737	593				
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	140,000	1,709	1,535	1,479				
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	90,003	608	555	558				
97071	13-3126819	09/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	61,200			1,484				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	4,226,245			(5,653)				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	179,833,508	4,065,057	4,907,460	433,000				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	11,554,452	157,974	148,548	140,273				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	5,945,529	61,192	58,577	57,052				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL				135				
97071	13-3126819	06/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	35,982,054	155,630	252,783	95,061				
97071	13-3126819	06/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	73,869,637	534,829	430,457	380,308				
97071	13-3126819	08/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	154,508,476	1,949,494	1,946,617	1,237,275				
97071	13-3126819	08/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	107,878,900	1,526,623	1,408,464	1,057,799				
97071	13-3126819	02/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	30,500	178	886	207				
97071	13-3126819	02/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	640,000	100,380	89,967	64,553				
97071	13-3126819	06/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	73,855,508	454,349	413,548	270,972				
97071	13-3126819	06/01/2006	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	630,000			(584)				
97071	13-3126819	01/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	39,691,811	191,561	190,206	115,947				
97071	13-3126819	01/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	296,046			1,579				
97071	13-3126819	11/08/2008	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	202,541,951	1,334,310	1,169,679	1,521,971				
97071	13-3126819	11/08/2008	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	7,074,342	54,743	49,343	40,715				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
87572	23-2038295	11/01/1979	SCOTTISH RE US INC	DE	YRT/G	OL	211,000	4,935	4,935					
87572	23-2038295	11/01/1979	SCOTTISH RE US INC	DE	YRT/I	DIS		501	381			811		
87572	23-2038295	11/01/1979	SCOTTISH RE US INC	DE	YRT/I	OL	3,594,200	83,078	87,543			32,813		
87572	23-2038295	09/01/1985	SCOTTISH RE US INC	DE	YRT/I	DIS		688	621			1,405		
87572	23-2038295	09/01/1985	SCOTTISH RE US INC	DE	YRT/I	OL	5,851,334	99,172	98,014			111,871		
87572	23-2038295	08/01/1990	SCOTTISH RE US INC	DE	YRT/G	OL	238,000	2,271	2,044					
87572	23-2038295	08/01/1990	SCOTTISH RE US INC	DE	YRT/I	DIS		4,691	5,341			8,819		
87572	23-2038295	08/01/1990	SCOTTISH RE US INC	DE	YRT/I	OL	51,284,336	934,746	837,327			1,668,532		
87572	23-2038295	01/01/1993	SCOTTISH RE US INC	DE	YRT/I	OL	11,044,602	358,997	330,441			410,721		
87572	23-2038295	08/01/1996	SCOTTISH RE US INC	DE	CO/I	DIS		11	10			1,064		
87572	23-2038295	08/01/1996	SCOTTISH RE US INC	DE	CO/I	OL	1,013,144	6,874	5,853			(6,810)		
87572	23-2038295	06/01/2002	SCOTTISH RE US INC	DE	YRT/I	AXXX	135,000	3,773	3,505			4,363		
87572	23-2038295	06/01/2002	SCOTTISH RE US INC	DE	YRT/I	OL								
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	67,500	1,887	1,742			2,326		
87572	23-2038295	07/01/2003	SCOTTISH RE US INC	DE	YRT/I	AXXX	82,075	721	670			904		
87572	23-2038295	07/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	35,049	362	341			404		
87572	23-2038295	08/01/2004	SCOTTISH RE US INC	DE	YRT/I	AXXX	32,421,920	383,250	350,549			232,477		
87572	23-2038295	08/01/2004	SCOTTISH RE US INC	DE	YRT/I	OL	11,187,812	91,946	86,500			59,441		
68713	84-0499703	05/01/1991	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS			28			56		
68713	84-0499703	05/01/1991	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	100,000		928			1,430		
68713	84-0499703	07/01/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS		6	5			27		
68713	84-0499703	07/01/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	114,500	642	577			(6,253)		
68713	84-0499703	07/01/1995	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	171,000	1,804	3,961			3,045		
68713	84-0499703	10/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	13,217,997	375,965	338,542			57,576		
68713	84-0499703	10/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS		12,290	12,280			475		
68713	84-0499703	10/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	9,781,532	172,233	186,132			(7,161)		
68713	84-0499703	10/01/1995	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXL	33,109,522	1,207,598	1,556,448			150,796		
68713	84-0499703	03/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	11,500,000	52,764	47,922			24,176		
68713	84-0499703	04/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS		103	103			87		
68713	84-0499703	04/01/1997	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	45,834,545	1,048,575	957,528			1,973,904		
68713	84-0499703	01/01/1998	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS	1,445,000	4,994	4,529			1,501		
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS		10	27			249		
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	3,112,514	4,688	5,096			(1,802)		
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	124,068,043	2,537,046	3,150,726			293,992		
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	13,424,427	272,236	309,062			273,738		
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	10,083,116	106,537	96,868			176,589		
68713	84-0499703	02/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	32,265,967	1,722,300	1,524,829			265,645		
68713	84-0499703	02/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	12,157,100	5,028,580	5,029,699			43,231		
68713	84-0499703	06/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	76,500	732				4,448		
82627	06-0839705	01/01/1967	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	50,000	594	541			818		
82627	06-0839705	01/01/1974	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	359,163	6,438	5,967			10,157		
82627	06-0839705	01/01/1975	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	200,536	546	502			731		
82627	06-0839705	01/01/1975	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	268,594	3,632	3,337			4,107		
82627	06-0839705	10/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	733,420	5,292	8,918			12,348		
82627	06-0839705	10/01/1982	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	100,000	5,745	5,789			7,893		
82627	06-0839705	06/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	500,000	2,761	2,511			29,526		
82627	06-0839705	12/01/1984	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	348,063	279	279					
82627	06-0839705	05/01/1987	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	260,000	8,464	7,259			13,228		
82627	06-0839705	03/01/1990	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,565,310	52,292	52,292					
82627	06-0839705	02/15/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	200,000	19,515	17,807					
82627	06-0839705	02/15/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	12,795,000	238,491	253,882			298,757		
82627	06-0839705	05/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	492,701	8,326	8,379					
82627	06-0839705	05/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		7,903	7,991			14,768		
82627	06-0839705	05/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	28,425,718	273,691	286,805			246,279		
82627	06-0839705	05/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	325,000	1,918	1,737			2,665		

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627	06-0839705	11/30/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS		23	20	107				
82627	06-0839705	11/30/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	170,000	2,566	2,308	1,520				
82627	06-0839705	11/30/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		91	91					
82627	06-0839705	11/30/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	8,821,211	363,492	384,748	113,077				
82627	06-0839705	11/30/1993	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	25,000	233	209	54				
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	50,000	843	775	966				
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		554	621	1,203				
82627	06-0839705	01/01/1994	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	13,979,718	295,526	277,950	252,495				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	275,400	12,394	11,296	14,239				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	4,820,890	47,002	49,642	70,420				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL			146					
82627	06-0839705	10/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS		6	5	27				
82627	06-0839705	10/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	10,000	56	51	53				
82627	06-0839705	10/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	42,500	658	597	527				
82627	06-0839705	10/01/1995	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	25,000	2,250	1,613	3,694				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS		99,751	88,266	(35,370)				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	95,670,861	912,174	1,612,199	(1,083,504)				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	125,000	640	591	1,087				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	8,885,059	120,803	112,144	195,039				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		12	12	24				
82627	06-0839705	01/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	3,099,511	84,560	80,716	163,332				
82627	06-0839705	08/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	445,575	1,628	3,535	4,686				
82627	06-0839705	08/01/1996	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	17,484,403	92,459	87,708	28,703				
82627	06-0839705	01/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	225,000	6,125	5,595	2,810				
82627	06-0839705	01/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	54,706,394	2,483,777	2,376,451	505,184				
82627	06-0839705	01/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	4,119,344	87,622	95,142	14,659				
82627	06-0839705	03/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	225,000	6,125	5,595	2,810				
82627	06-0839705	03/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		2	2					
82627	06-0839705	03/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	43,935,394	1,718,420	1,668,064	347,026				
82627	06-0839705	03/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	4,119,344	87,622	95,142	14,659				
82627	06-0839705	07/01/1997	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	245,000	5,670	5,333	10,961				
82627	06-0839705	01/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS		5	15	(6)				
82627	06-0839705	01/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	3,233,000	23,096	24,557	26,275				
82627	06-0839705	01/01/1998	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL			2,197					
82627	06-0839705	01/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	204,686,041	6,918,414	6,150,148	5,165,785				
82627	06-0839705	01/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		10,403	10,431	8,261				
82627	06-0839705	01/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	126,704,505	3,834,297	3,638,275	3,592,537				
82627	06-0839705	01/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	232,185,565	8,366,433	10,074,285	10,997,624				
82627	06-0839705	05/01/1999	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,588,825	9,211	11,495	8,681				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	270,750			7,220				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DIS		1,949	2,883	7,934				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	50,103,532	552,027	557,373	116,913				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	95,702,932	937,648	1,630,515	274,541				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	3,278,900	22,539	21,891	29,874				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		3	3	5				
82627	06-0839705	01/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	14,146,167	218,897	186,830	41,792				
82627	06-0839705	08/01/2000	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	14,908	284	117	42				
82627	06-0839705	01/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	39,600	1,176	1,078	937				
82627	06-0839705	10/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	104,827	2,412	2,220	1,946				
82627	06-0839705	10/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	199,556	939	873	897				
82627	06-0839705	11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	180,849,565	1,893,642	1,850,231	1,455,423				
82627	06-0839705	11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	417,883,151	3,406,544	3,612,218	2,685,250				
82627	06-0839705	11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	696,080	1,775	7,127	2,212				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		323	287	642				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	348,500	321	299	1,765				

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
82627	06-0839705	03/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	2,336,497	10,999	10,867	9,582				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	10,000			583				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DL	2,281,130			(15,051)				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	131,531,289	2,622,733	3,263,378	338,007				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	2,498,167	47,798	43,386	31,885				
82627	06-0839705	04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	2,840,571	48,440	44,456	36,816				
82627	06-0839705	06/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	933,702	3,949		2,901				
82627	06-0839705	06/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	5,827,303	21,166	30,342	9,261				
82627	06-0839705	02/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	58,503,117	1,300,748	1,253,846	241,966				
82627	06-0839705	02/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	12,289,560	395,464	515,022	166,313				
82627	06-0839705	07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	225,000	847	2,567	596				
82627	06-0839705	07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	289,536,870	4,670,119	4,881,754	4,525,721				
82627	06-0839705	07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	36,787,065	1,032,254	1,127,273	1,148,076				
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	DL	2,134,250			4,104				
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	95,154,921	2,044,439	2,253,185	230,826				
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	389,350	2,397	2,359	1,326				
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	441,000	2,954	2,731	2,453				
82627	06-0839705	12/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	42,788,200	217,457	314,378	201,193				
82627	06-0839705	12/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	140,965,232	1,127,656	1,013,910	1,062,742				
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	99,993,750	7,824	7,383	21,618				
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	336,000	5,379	3,795	8,466				
82627	06-0839705	06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	95,182,057	509,102	494,448	386,100				
82627	06-0839705	06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	1,470,000			(2,419)				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	73,771,271	446,274	424,286	402,837				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	4,309,117	55,198	50,381	74,587				
82627	06-0839705	01/25/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	13,850,974			67,144				
82627	06-0839705	01/25/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	300,267,658	568,194	588,504	647,967				
82627	06-0839705	08/16/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,206,355,563	4,413,061	3,829,459	3,741,560				
82627	06-0839705	08/16/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	304,845,243	962,381	883,507	1,092,861				
82627	06-0839705	05/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	136,966,033	222,315	331,075	308,195				
82627	06-0839705	05/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	2,016,836,303	1,167,686	1,329,186	1,378,434				
82627	06-0839705	04/01/2018	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	8,584,526			8,116				
82627	06-0839705	04/01/2018	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	271,263,464	119,394	174,715	202,671				
70688	36-6071399	01/01/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	284,500	1,152	1,188	2,861				
70688	36-6071399	01/01/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DL	223,969	1,137	1,003	1,861				
70688	36-6071399	03/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	459,237	6,458	5,877	2,192				
70688	36-6071399	06/01/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	59,391,064	278,883	435,547	402,138				
70688	36-6071399	06/01/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DL	185,847,364	2,455,147	2,171,091	4,407,144				
70688	36-6071399	02/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	15,000	350	414	410				
70688	36-6071399	02/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DL	90,000	1,536	1,305	2,142				
70688	36-6071399	05/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	1,125,000	8,957	9,935	10,130				
70688	36-6071399	05/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DL	90,000	4,714	4,172	6,858				
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	20,569,775	203,388	192,192	190,203				
70688	36-6071399	06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DL	15,756,954	114,327	116,034	115,510				
70688	36-6071399	07/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	2,185,350	603	569	23,831				
70688	36-6071399	07/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DIS				1,140				
70688	36-6071399	07/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DL	1,056,499	2,193	2,006	6,302				
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS		273	320	17				
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA	CO/I	DL	162,500		777	867				
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA	YRT/I	ADB			606	11				
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		127	118	139				
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA	YRT/I	DL	10,663,116	58,708	64,158	69,811				
86231	39-0989781	07/01/1982	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS			45	11				
86231	39-0989781	07/01/1982	TRANSAMERICA LIFE INS CO	IA	CO/I	DL	350,000	7,670	7,445	8,324				
86231	39-0989781	07/01/1982	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	149,257	8,784	8,056	9,774				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
86231	39-0989781	07/01/1982	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		19	14	38				
86231	39-0989781	07/01/1982	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,354,174	50,464	59,594	50,311				
86231	39-0989781	07/01/1982	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	951,344	27,364	25,151	35,955				
86231	39-0989781	03/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	ADB		712	658					
86231	39-0989781	03/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		159	148	202				
86231	39-0989781	03/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,058,730	65,085	59,872	64,768				
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	37,796		1,753					
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	41,091,871	829,482	920,061	637,286				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	785,275	26,468	24,123	31,476				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		4,339	4,339	8,645				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	23,639,983	364,768	365,244	505,213				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL			267					
86231	39-0989781	07/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	997,299		353	885				
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS			603	603	1,205			
86231	39-0989781	08/01/1996	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	2,068,493	1,791	250,254	224,185				
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	225,000	6,125	5,595	17,156				
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	49,626,923	2,221,162	2,141,785	2,813,298				
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	4,119,344	87,622	95,142	67,832				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS		28,846	44,090	4,953				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	85,576,619	515,766	932,442	169,113				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	4,643,474	26,661	79,092	25,555				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	9,642,029	129,466	116,278	227,562				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		25	25	15				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,683,211	59,062	60,718	93,986				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	800,000	129,122	115,695	183,698				
86231	39-0989781	09/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	2,741,384	249,853	203,797	61,234				
86231	39-0989781	09/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,441,756	81,499	84,731	37,606				
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	AXXX				94				
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS		227	477	1,408				
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	8,641,612	212	393	46,331				
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	12,147,756	81,445	158,703	54,965				
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	283,612	1,707	1,626	1,656				
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	60,000	121	116	(502)				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS		56,507	67,843	7,860				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	11,408,614			51,675				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	120,598,435	948,055	1,906,890	295,266				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	9,089,833	114,884	120,380	146,136				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		114,419	139,249	286				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	7,738,281	183,895	170,365	237,234				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS		718	715	2,444				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	1,020,000			(50,898)				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	62,754,148	702,081	1,169,370	118,977				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	3,151,348	28,523	46,396	29,485				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS				(52)				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	735,000	11,206	9,813	14,764				
86231	39-0989781	05/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	600,000	53,387	42,945	120,374				
86231	39-0989781	11/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	46,842,568	237,658	348,159	388,490				
86231	39-0989781	11/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	391,713,274	3,158,731	3,236,344	7,259,253				
86231	39-0989781	11/01/2001	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	178,670	1,826	7,183	4,691				
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	11,399,701			4,582				
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	434,798,555	9,913,282	11,936,625	1,059,410				
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	20,188,002	103,363	104,679	357,771				
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		22	22	43				
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,891,821	21,177	33,948	53,041				
86231	39-0989781	07/01/2003	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	10,422,924	119,166	106,020	123,734				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
86231	39-0989781	07/01/2003	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	467,876,626	4,352,884	4,712,347	2,626,399				
86231	39-0989781	07/01/2003	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	17,904,480	495,847	543,495	481,464				
86231	39-0989781	08/01/2004	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	122,822,075	1,787,983	1,727,845	1,273,972				
86231	39-0989781	08/01/2004	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	79,397,693	1,673,373	1,564,542	1,418,890				
86231	39-0989781	07/01/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	OL	11,789,750			28,638				
86231	39-0989781	07/01/2005	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	524,888,524	12,012,132	13,275,257	1,371,039				
80659	82-4533188	09/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	DIS		144	126	288				
80659	82-4533188	09/01/1983	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	300,000	1,273	1,162	2,103				
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	DIS		268,920	283,349	16,494				
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	4,042,150	13,114	11,469	10,554				
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	36,072,901	457,559	548,794	140,413				
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	713,132	12,965	10,812	12,571				
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	DIS		58,837	68,594	3				
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	422,500	3,434	2,351	4,035				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	DIS		83	204	939				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	3,509,859	106	196	15,076				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	3,829,391	26,658	61,335	19,098				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	156,500	1,373	1,387	963				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	DIS		28	24	57				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	111,610	887	805	582				
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	171,000	1,390	1,322	1,642				
80659	82-4533188	03/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	DIS		343	305	682				
80659	82-4533188	03/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	882,652	7,815	9,914	6,130				
80659	82-4533188	03/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	2,336,497	10,999	10,867	8,363				
80659	82-4533188	06/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	42,750	773	702	654				
80659	82-4533188	08/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	65,500	1,171	1,071	904				
80659	82-4533188	08/01/2004	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	20,250	202	185	161				
80659	82-4533188	08/18/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	7,135,006	38,140	35,096	185,451				
80659	82-4533188	08/18/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	54,928,279	19,010	16,881	329,760				
80659	82-4533188	08/18/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	642,054,332	1,203,586	1,244,250	1,219,831				
80659	82-4533188	11/08/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	AXXX	158,857,984	1,132,692	996,851	1,362,929				
80659	82-4533188	11/08/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	6,430,733	51,465	46,035	41,903				
80659	82-4533188	03/21/2016	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	165,547,805	250,547	346,833	332,495				
0299999. General Account - Authorized U.S. Affiliates - Other							39,377,051,670	885,546,134	943,564,949	232,918,026				
0399999. Total General Account - Authorized U.S. Affiliates							58,059,682,357	7,092,881,044	6,867,580,370	345,904,183				3,678,900,283
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							58,059,682,357	7,092,881,044	6,867,580,370	345,904,183				3,678,900,283
1099999. Total General Account - Authorized Non-Affiliates														
1199999. Total General Account Authorized							58,059,682,357	7,092,881,044	6,867,580,370	345,904,183				3,678,900,283
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
00000	AA-1780078	07/01/2016	PARTNER REINSURANCE EUROPE SE	IRL	OTH/I	XXXL				(1,371,493)				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										(1,371,493)				
2199999. Total General Account - Unauthorized Non-Affiliates										(1,371,493)				
2299999. Total General Account Unauthorized										(1,371,493)				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														

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								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
4099999			Total General Account - Reciprocal Jurisdiction Affiliates											
4399999			Total General Account - Reciprocal Jurisdiction Non-Affiliates											
4499999			Total General Account Reciprocal Jurisdiction											
4599999			Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified				58,059,682,357	7,092,881,044	6,867,580,370	344,532,690				3,678,900,283
4899999			Total Separate Accounts - Authorized U.S. Affiliates											
5199999			Total Separate Accounts - Authorized Non-U.S. Affiliates											
5299999			Total Separate Accounts - Authorized Affiliates											
5599999			Total Separate Accounts - Authorized Non-Affiliates											
5699999			Total Separate Accounts Authorized											
5999999			Total Separate Accounts - Unauthorized U.S. Affiliates											
6299999			Total Separate Accounts - Unauthorized Non-U.S. Affiliates											
6399999			Total Separate Accounts - Unauthorized Affiliates											
6699999			Total Separate Accounts - Unauthorized Non-Affiliates											
6799999			Total Separate Accounts Unauthorized											
7099999			Total Separate Accounts - Certified U.S. Affiliates											
7399999			Total Separate Accounts - Certified Non-U.S. Affiliates											
7499999			Total Separate Accounts - Certified Affiliates											
7799999			Total Separate Accounts - Certified Non-Affiliates											
7899999			Total Separate Accounts Certified											
8199999			Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates											
8499999			Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates											
8599999			Total Separate Accounts - Reciprocal Jurisdiction Affiliates											
8899999			Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates											
8999999			Total Separate Accounts Reciprocal Jurisdiction											
9099999			Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified											
9199999			Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)				58,059,682,357	7,092,881,044	6,867,580,370	345,904,183				3,678,900,283
9299999			Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							(1,371,493)				
9999999			- Totals				58,059,682,357	7,092,881,044	6,867,580,370	344,532,690				3,678,900,283

44.10

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	344,533	335,237	391,120	394,577	407,704
2. Commissions and reinsurance expense allowances	21,828	19,775	27,508	31,847	25,707
3. Contract claims	379,449	333,287	295,728	296,591	305,380
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts					
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	16,285	20,472	28,382	26,838	26,105
9. Aggregate reserves for life and accident and health contracts	7,092,881	6,879,836	6,646,040	6,348,084	6,035,313
10. Liability for deposit-type contracts					
11. Contract claims unpaid	94,728	56,617	67,398	76,746	72,590
12. Amounts recoverable on reinsurance	79,838	57,338	27,902	30,373	48,455
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	10,242,665,307		10,242,665,307
2. Reinsurance (Line 16)	1,405,536,013	(1,405,536,013)	
3. Premiums and considerations (Line 15)	27,823,285	16,284,518	44,107,803
4. Net credit for ceded reinsurance	XXX	8,565,065,559	8,565,065,559
5. All other admitted assets (balance)	206,097,800		206,097,800
6. Total assets excluding Separate Accounts (Line 26)	11,882,122,405	7,175,814,063	19,057,936,468
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	11,882,122,405	7,175,814,063	19,057,936,468
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	5,591,246,082	7,081,086,267	12,672,332,349
10. Liability for deposit-type contracts (Line 3)	618,047,527		618,047,527
11. Claim reserves (Line 4)	66,184,781	94,727,796	160,912,577
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	6,852,322		6,852,322
13. Premium & annuity considerations received in advance (Line 8)	847,658		847,658
14. Other contract liabilities (Line 9)	426,736,744		426,736,744
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	4,322,611,350		4,322,611,350
20. Total liabilities excluding Separate Accounts (Line 26)	11,032,526,463	7,175,814,063	18,208,340,526
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	11,032,526,463	7,175,814,063	18,208,340,526
23. Capital & surplus (Line 38)	849,595,942	XXX	849,595,942
24. Total liabilities, capital & surplus (Line 39)	11,882,122,405	7,175,814,063	19,057,936,468
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	7,081,086,267		
26. Claim reserves	94,727,796		
27. Policyholder dividends/reserves			
28. Premium & annuity considerations received in advance			
29. Liability for deposit-type contracts			
30. Other contract liabilities			
31. Reinsurance ceded assets	1,405,536,013		
32. Other ceded reinsurance recoverables			
33. Total ceded reinsurance recoverables	8,581,350,076		
34. Premiums and considerations	16,284,518		
35. Reinsurance in unauthorized companies			
36. Funds held under reinsurance treaties with unauthorized reinsurers			
37. Reinsurance with Certified Reinsurers			
38. Funds held under reinsurance treaties with Certified Reinsurers			
39. Other ceded reinsurance payables/offsets			
40. Total ceded reinsurance payable/offsets	16,284,518		
41. Total net credit for ceded reinsurance	8,565,065,559		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1	Direct Business Only					7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	6,286,899			6,286,899	
2. Alaska	AK	L	364,972			364,972	
3. Arizona	AZ	L	13,152,851			13,152,851	
4. Arkansas	AR	L	2,305,835			2,305,835	
5. California	CA	L	203,371,352			203,371,352	
6. Colorado	CO	L	12,990,388	2,200		12,992,588	
7. Connecticut	CT	L	6,707,455			6,707,455	
8. Delaware	DE	L	1,768,798			1,768,798	
9. District of Columbia	DC	L	1,607,038			1,607,038	
10. Florida	FL	L	45,205,940			45,205,940	
11. Georgia	GA	L	11,267,311			11,267,311	
12. Hawaii	HI	L	12,480,418			12,480,418	
13. Idaho	ID	L	2,171,453			2,171,453	
14. Illinois	IL	L	17,490,147			17,490,147	
15. Indiana	IN	L	13,305,095			13,305,095	
16. Iowa	IA	L	22,334,044			22,334,044	115,000,000
17. Kansas	KS	L	3,967,095			3,967,095	
18. Kentucky	KY	L	10,596,467			10,596,467	
19. Louisiana	LA	L	9,055,800			9,055,800	
20. Maine	ME	L	1,031,460			1,031,460	
21. Maryland	MD	L	9,079,988			9,079,988	
22. Massachusetts	MA	L	6,919,488			6,919,488	
23. Michigan	MI	L	12,647,289			12,647,289	
24. Minnesota	MN	L	19,065,804			19,065,804	
25. Mississippi	MS	L	3,747,104			3,747,104	
26. Missouri	MO	L	5,595,297			5,595,297	
27. Montana	MT	L	277,473			277,473	
28. Nebraska	NE	L	5,248,421			5,248,421	
29. Nevada	NV	L	5,872,281			5,872,281	
30. New Hampshire	NH	L	999,901			999,901	
31. New Jersey	NJ	L	39,217,583			39,217,583	
32. New Mexico	NM	L	2,451,140	12,000		2,463,140	
33. New York	NY	N	19,708,030			19,708,030	
34. North Carolina	NC	L	14,058,217			14,058,217	
35. North Dakota	ND	L	683,710			683,710	
36. Ohio	OH	L	27,100,856			27,100,856	
37. Oklahoma	OK	L	7,818,472			7,818,472	
38. Oregon	OR	L	3,620,545			3,620,545	
39. Pennsylvania	PA	L	34,448,660			34,448,660	
40. Rhode Island	RI	L	757,584			757,584	
41. South Carolina	SC	L	7,723,052			7,723,052	
42. South Dakota	SD	L	1,711,579			1,711,579	
43. Tennessee	TN	L	11,048,623			11,048,623	
44. Texas	TX	L	57,713,638			57,713,638	
45. Utah	UT	L	24,386,000			24,386,000	
46. Vermont	VT	L	316,339			316,339	
47. Virginia	VA	L	9,982,501			9,982,501	
48. Washington	WA	L	14,541,616			14,541,616	
49. West Virginia	WV	L	1,389,826			1,389,826	
50. Wisconsin	WI	L	7,610,939			7,610,939	
51. Wyoming	WY	L	5,280,724			5,280,724	
52. American Samoa	AS	N	1,326			1,326	
53. Guam	GU	N					
54. Puerto Rico	PR	N	510,031			510,031	
55. U.S. Virgin Islands	VI	N	7,444			7,444	
56. Northern Mariana Islands	MP	N	456			456	
57. Canada	CAN	N	58,557			58,557	
58. Aggregate Other Alien	OT	XXX	7,855,905			7,855,905	
59. Subtotal	XXX		766,917,216	14,200		766,931,416	115,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		3,497,876			3,497,876	
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		1,235,465			1,235,465	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		771,650,557	14,200		771,664,757	115,000,000
96. Plus reinsurance assumed	XXX		1,014,841,074			1,014,841,074	
97. Totals (All Business)	XXX		1,786,491,631	14,200		1,786,505,831	115,000,000
98. Less reinsurance ceded	XXX		348,682,793	14,200		348,696,993	
99. Totals (All Business) less Reinsurance Ceded	XXX		1,437,808,838	(c)		1,437,808,838	115,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		7,855,905			7,855,905	
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		7,855,905			7,855,905	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premium and annuity considerations were allocated to state according to the mailing address of the policy holder.

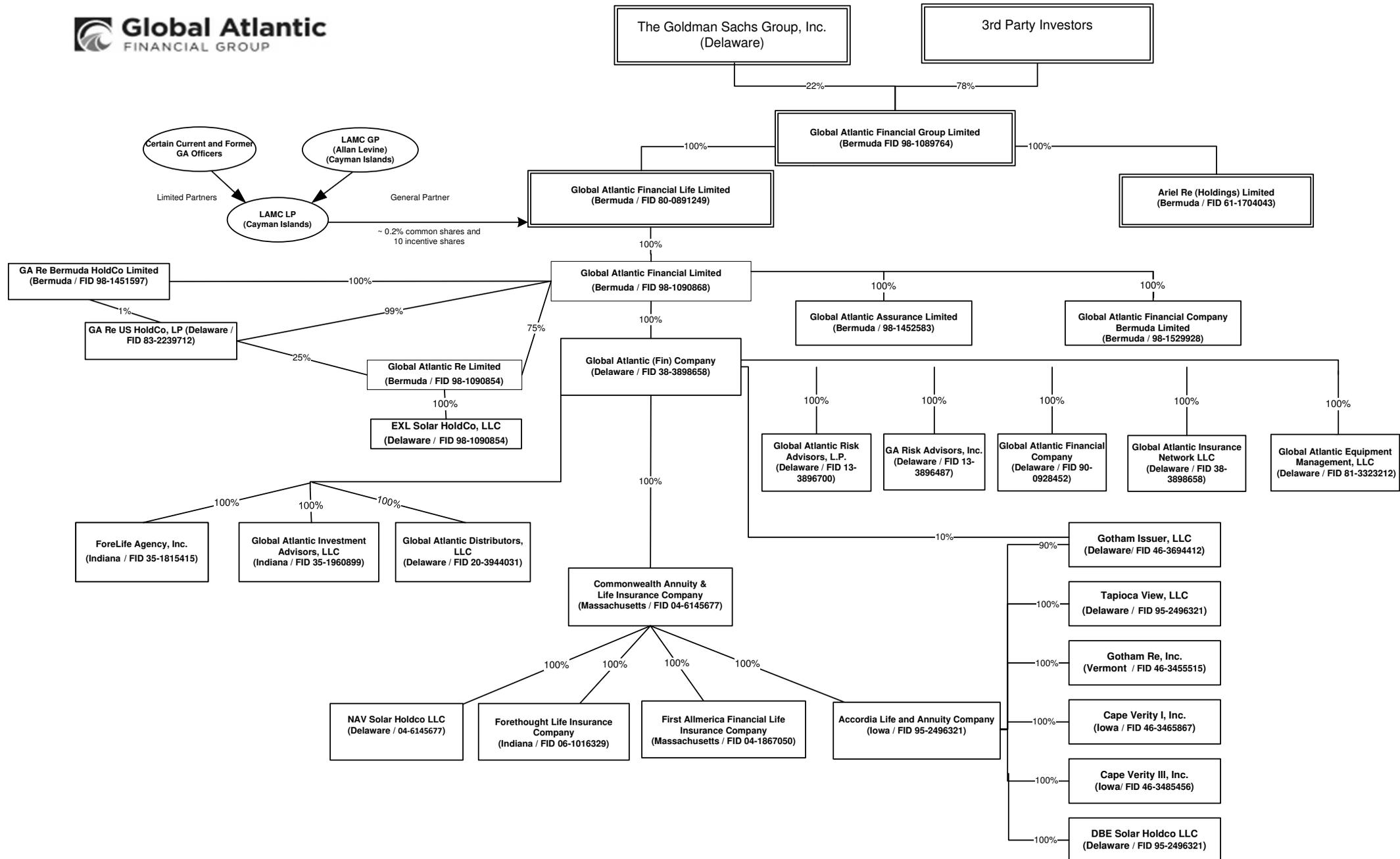
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

		Direct Business Only					6 Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
States, Etc.							
1. Alabama	AL	6,286,899					6,286,899
2. Alaska	AK	364,972					364,972
3. Arizona	AZ	13,152,851					13,152,851
4. Arkansas	AR	2,305,835					2,305,835
5. California	CA	203,371,352					203,371,352
6. Colorado	CO	12,990,388	2,200				12,992,588
7. Connecticut	CT	6,707,455					6,707,455
8. Delaware	DE	1,768,798					1,768,798
9. District of Columbia	DC	1,607,038					1,607,038
10. Florida	FL	45,205,940					45,205,940
11. Georgia	GA	11,267,311					11,267,311
12. Hawaii	HI	12,480,418					12,480,418
13. Idaho	ID	2,171,453					2,171,453
14. Illinois	IL	17,490,147					17,490,147
15. Indiana	IN	13,305,095					13,305,095
16. Iowa	IA	22,334,044			115,000,000		137,334,044
17. Kansas	KS	3,967,095					3,967,095
18. Kentucky	KY	10,596,467					10,596,467
19. Louisiana	LA	9,055,800					9,055,800
20. Maine	ME	1,031,460					1,031,460
21. Maryland	MD	9,079,988					9,079,988
22. Massachusetts	MA	6,919,488					6,919,488
23. Michigan	MI	12,647,289					12,647,289
24. Minnesota	MN	19,065,804					19,065,804
25. Mississippi	MS	3,747,104					3,747,104
26. Missouri	MO	5,595,297					5,595,297
27. Montana	MT	277,473					277,473
28. Nebraska	NE	5,248,421					5,248,421
29. Nevada	NV	5,872,281					5,872,281
30. New Hampshire	NH	999,901					999,901
31. New Jersey	NJ	39,217,583					39,217,583
32. New Mexico	NM	2,451,140	12,000				2,463,140
33. New York	NY	19,708,030					19,708,030
34. North Carolina	NC	14,058,217					14,058,217
35. North Dakota	ND	683,710					683,710
36. Ohio	OH	27,100,856					27,100,856
37. Oklahoma	OK	7,818,472					7,818,472
38. Oregon	OR	3,620,545					3,620,545
39. Pennsylvania	PA	34,448,660					34,448,660
40. Rhode Island	RI	757,584					757,584
41. South Carolina	SC	7,723,052					7,723,052
42. South Dakota	SD	1,711,579					1,711,579
43. Tennessee	TN	11,048,623					11,048,623
44. Texas	TX	57,713,638					57,713,638
45. Utah	UT	24,386,000					24,386,000
46. Vermont	VT	316,339					316,339
47. Virginia	VA	9,982,501					9,982,501
48. Washington	WA	14,541,616					14,541,616
49. West Virginia	WV	1,389,826					1,389,826
50. Wisconsin	WI	7,610,939					7,610,939
51. Wyoming	WY	5,280,724					5,280,724
52. American Samoa	AS	1,326					1,326
53. Guam	GU						
54. Puerto Rico	PR	510,031					510,031
55. U.S. Virgin Islands	VI	7,444					7,444
56. Northern Mariana Islands	MP	456					456
57. Canada	CAN	58,557					58,557
58. Aggregate Other Alien	OT	7,855,905					7,855,905
59. Total		766,917,216	14,200		115,000,000		881,931,416

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



ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			80-0891249				Global Atlantic Financial Life Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			80-0891249				Global Atlantic Financial Life Limited	BMJ	NIA	LAMC LP	Ownership	1.000	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	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
			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		

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)	*
..3891	Goldman Sachs Grp	..91642	06-1016329				Forethought Life Insurance Company	..IN	..IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			81-3323212				Global Atlantic Equipment Management, LLC	..DE	..NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1452583				Global Atlantic Assurance Limited	..BMJ	..IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	..BMJ	..NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	..DE	..NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	..DE	..NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				EXL Solar HoldCo, LLC	..DE	..NIA	Global Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			04-6145677				NA Solar HoldCo, LLC	..DE	..NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		

NONE

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	38-3898658	Global Atlantic (Fin) Company		(340,000,000)			(809,118)		-	160,000,000	(180,809,118)	
	98-1090868	Commonwealth Re Midco Limited					(202,280)		-		(202,280)	
84824	04-6145677	Commonwealth Annuity & Life Insurance Company	250,000,000	90,000,000	3,352,973		96,134,894	108,125,782	-		547,613,649	
	AA-3191237	Global Atlantic Re Limited					(22,114,111)	(141,411,601)	-	(110,000,000)	(273,525,712)	
69140	04-1867050	First Allmerica Financial Life Insurance Company	(100,000,000)		3,235,001		(15,947,581)	(51,700,578)	-		(164,413,158)	
62200	95-2496321	Accordia Life and Annuity Company		130,000,000	(3,395,986)		(191,708,142)	217,404,176	-	(50,000,000)	102,300,048	
	90-0928452	Global Atlantic Financial Company					451,003,084		-		451,003,084	
15333	46-3455515	Gotham Re, Inc.			(3,235,001)		(177,439)	(11,818,003)	-		(15,230,443)	
15475	46-3465867	Cape Verity I, Inc.			(2,529,703)			3,311,903	-		782,200	
15473	46-3485456	Cape Verity III, Inc.		120,000,000	(3,673,611)			(172,313,179)	-		(55,986,790)	
	35-1960899	Global Atlantic Investment Advisors, LLC					(4,667,427)		-		(4,667,427)	
	20-3944031	Global Atlantic Distributors, LLC					(38,646,662)		-		(38,646,662)	
91642	06-1016329	Forethought Life Insurance Company	(150,000,000)		6,246,327		(240,451,250)	48,401,500	-		(335,803,423)	
	13-3575636	Goldman Sachs Asset Management, L.P. (GSAM fees)					14,325,870		-		14,325,870	
	81-3323212	Global Atlantic Equipment Management, LLC					(34,105,056)		-		(34,105,056)	
		Global Atlantic Assurance Limited					(12,435,855)		-		(12,435,855)	
	98-1529928	Global Atlantic Financial Company Bermuda Limited					(198,927)		-		(198,927)	
9999999 Control Totals												
									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	Responses
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
JUNE FILING	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING	
11. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. 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 by March 1?	NO
22. 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 by March 1?	NO
23. 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 by March 1?	NO
24. 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 by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?
- 33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? YES
- 34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) NO
- 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? NO
- 36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? NO
- 37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? NO
- 38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? NO
- 39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? NO
- 40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? YES

APRIL FILING

- 41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? NO
- 42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? NO
- 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
- 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? NO
- 45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? NO
- 46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? NO
- 47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? NO
- 48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? YES
- 49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? NO
- 50. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? YES
- 51. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? YES
- 52. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? NO

AUGUST FILING

- 53. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

Explanations:

- 12. The Company has only one shareholder
- 13. The Company has no Medicare Supplement Insurance Business
- 14. The Company has no trustee surplus
- 18. The Company has no Separate Accounts Funding Guaranteed Minimum Benefit
- 19. The Company has no Synthetic GIC contracts
- 20. The Reasonableness and Consistency of Assumption Certificate will be filed
- 21. The Company has no indexed annuity contracts
- 22. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 23. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 25. The Company is not required to file this form.
- 26. The Company is not required to file this form.
- 27. The Company has no annuity contracts.
- 28. The Company has no Modified Guarantee Annuities
- 34. The Company has no Workers Compensation business
- 35. The Company has no Accident and Health Business
- 36. The Company has no Medicare Part D coverage business
- 37. Audit partner has not exceeded five years
- 38. There are no employees currently in cooling off periods
- 39. The Company is not seeking relief from these requirements
- 41. The Company has no long-term business
- 42.
- 43. The Company has no credit insurance business
- 44. The Company has no Accident and Health business
- 45. The Company has no health business
- 46. The Company has no health business
- 47. We are exempted from the requirements of section 8D of AG38
- 49. The Company has no annuity business
- 52. The Company has no annuity business

Bar Codes:

- 12. SIS Stockholder Information Supplement [Document Identifier 420]



- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



- 14. Trustee Surplus Statement [Document Identifier 490]



- 18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



- 19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



- 20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	 6 2 2 0 0 2 0 1 8 4 4 8 0 0 0 0 0
22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	 6 2 2 0 0 2 0 1 8 4 4 7 0 0 0 0 0
23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	 6 2 2 0 0 2 0 1 8 4 4 8 0 0 0 0 0
25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]	 6 2 2 0 0 2 0 1 8 4 5 0 0 0 0 0 0
26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]	 6 2 2 0 0 2 0 1 8 4 5 1 0 0 0 0 0
27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	 6 2 2 0 0 2 0 1 8 4 5 2 0 0 0 0 0
28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	 6 2 2 0 0 2 0 1 8 4 5 3 0 0 0 0 0
34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	 6 2 2 0 0 2 0 1 8 4 9 5 0 0 0 0 0
35. Supplemental Schedule O [Document Identifier 465]	 6 2 2 0 0 2 0 1 8 4 6 5 0 0 0 0 0
36. Medicare Part D Coverage Supplement [Document Identifier 365]	 6 2 2 0 0 2 0 1 8 3 6 5 0 0 0 0 0
37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 6 2 2 0 0 2 0 1 8 2 2 4 0 0 0 0 0
38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 6 2 2 0 0 2 0 1 8 2 2 5 0 0 0 0 0
39. Relief from the Requirements for Audit Committees [Document Identifier 226]	 6 2 2 0 0 2 0 1 8 2 2 6 0 0 0 0 0
41. Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual [Document Identifier 434]	 6 2 2 0 0 2 0 1 8 4 3 4 0 0 0 0 0
42. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 6 2 2 0 0 2 0 1 8 3 0 6 0 0 0 0 0
43. Credit Insurance Experience Exhibit [Document Identifier 230]	 6 2 2 0 0 2 0 1 8 2 3 0 0 0 0 0 0
44. Accident and Health Policy Experience Exhibit [Document Identifier 210]	 6 2 2 0 0 2 0 1 8 2 1 0 0 0 0 0 0
45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 6 2 2 0 0 2 0 1 8 2 1 6 0 0 0 0 0
46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 6 2 2 0 0 2 0 1 8 2 1 7 0 0 0 0 0
47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 6 2 2 0 0 2 0 1 8 4 3 5 0 0 0 0 0
49. Variable Annuities Supplement [Document Identifier 286]	 6 2 2 0 0 2 0 1 8 2 8 6 0 0 0 0 0
52. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]	 6 2 2 0 0 2 0 1 8 2 8 6 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Miscellaneous Accounts Receivable	181,967	181,967		
2597. Summary of remaining write-ins for Line 25 from overflow page	181,967	181,967		

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,290,529	0.013	1,290,529		1,290,529	0.013
1.02 All other governments	28,941,504	0.283	28,941,504		28,941,504	0.283
1.03 U.S. states, territories and possessions, etc. guaranteed	58,275,238	0.569	58,275,238		58,275,238	0.569
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	62,863,270	0.614	62,863,270		62,863,270	0.614
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	740,378,159	7.228	740,378,159		740,378,159	7.228
1.06 Industrial and miscellaneous	6,337,393,946	61.866	6,337,393,946		6,337,393,946	61.873
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates	62,454,653	0.610	62,454,653		62,454,653	0.610
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	63,696,188	0.622	63,696,188		63,696,188	0.622
1.11 Total long-term bonds	7,355,293,487	71.802	7,355,293,487		7,355,293,487	71.810
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	46,101,174	0.450	46,101,174		46,101,174	0.450
3.02 Industrial and miscellaneous Other (Unaffiliated)	76,133,894	0.743	76,133,894		76,133,894	0.743
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	433,025,010	4.227	433,025,010		433,025,010	4.228
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	555,260,078	5.420	555,260,078		555,260,078	5.421
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	1,039,818,396	10.151	1,039,818,396		1,039,818,396	10.152
4.04 Mezzanine real estate loans	23,939,000	0.234	23,939,000		23,939,000	0.234
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	1,063,757,396	10.384	1,063,757,396		1,063,757,396	10.386
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	15,570,172	0.152	15,570,172		15,570,172	0.152
6.02 Cash equivalents (Schedule E, Part 2)	478,190,037	4.668	478,190,037		478,190,037	4.669
6.03 Short-term investments (Schedule DA)	11,881,795	0.116	11,881,795		11,881,795	0.116
6.04 Total cash, cash equivalents and short-term investments	505,642,004	4.936	505,642,004		505,642,004	4.937
7. Contract loans	263,436,939	2.572	262,302,904		262,302,904	2.561
8. Derivatives (Schedule DB)	142,565,180	1.392	142,565,180		142,565,180	1.392
9. Other invested assets (Schedule BA)	352,730,066	3.443	352,729,796		352,729,796	3.444
10. Receivables for securities	5,114,461	0.050	5,114,461		5,114,461	0.050
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	10,243,799,611	100.000	10,242,665,306		10,242,665,306	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	
2.2	Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	
3.2	Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15	
6.2	Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12	
7.2	Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	
8.2	Totals, Part 3, Column 9	
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 BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,070,109,452
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7)	23,750,000
2.2	Additional investment made after acquisition (Part 2, Column 8)	1,500,000
		25,250,000
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12	
3.2	Totals, Part 3, Column 11	
4.	Accrual of discount	747,893
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9	
5.2	Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	(61,682)
7.	Deduct amounts received on disposals, Part 3, Column 15	31,489,326
8.	Deduct amortization of premium and mortgage interest points and commitment fees	798,941
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13	
9.2	Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	
10.2	Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,063,757,396
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	1,063,757,396
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	1,063,757,396

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	324,614,252
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	73,112,141
	2.2 Additional investment made after acquisition (Part 2, Column 9)	3,333,899
		76,446,040
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	294
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	(26,428,682)
	5.2 Totals, Part 3, Column 9	(26,428,682)
6.	Total gain (loss) on disposals, Part 3, Column 19	
7.	Deduct amounts received on disposals, Part 3, Column 16	9,692,564
8.	Deduct amortization of premium and depreciation	
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	12,209,273
	10.2 Totals, Part 3, Column 11	12,209,273
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	352,730,066
12.	Deduct total nonadmitted amounts	270
13.	Statement value at end of current period (Line 11 minus Line 12)	352,729,796

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	6,813,026,424
2.	Cost of bonds and stocks acquired, Part 3, Column 7	2,727,619,685
3.	Accrual of discount	23,130,303
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	(57,801,765)
	4.4. Part 4, Column 11	318,107
		(57,483,658)
5.	Total gain (loss) on disposals, Part 4, Column 19	39,712,515
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	1,600,512,168
7.	Deduct amortization of premium	25,905,713
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	613,957
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	613,957
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	13,354,247
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	2,124,703
		15,478,950
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	5,831,171
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,910,553,566
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	7,910,553,566

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	Description				
Governments (Including all obligations guaranteed by governments)	1. United States	1,290,529	1,527,701	1,289,462	1,300,000
	2. Canada				
	3. Other Countries	28,941,505	37,273,065	29,105,757	27,415,000
	4. Totals	30,232,034	38,800,766	30,395,219	28,715,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	58,275,238	71,286,625	60,096,867	44,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	62,863,270	87,960,184	63,459,724	52,740,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	740,378,159	935,077,886	739,804,383	699,998,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	5,884,079,646	6,725,717,325	5,919,783,978	5,708,590,246
	9. Canada	98,026,367	122,085,582	98,900,986	91,221,379
	10. Other Countries	418,984,120	499,314,593	423,104,809	380,024,000
	11. Totals	6,401,090,133	7,347,117,500	6,441,789,773	6,179,835,625
Parent, Subsidiaries and Affiliates	12. Totals	62,454,653	89,676,212	62,401,742	63,515,000
	13. Total Bonds	7,355,293,487	8,569,919,173	7,397,947,708	7,068,858,625
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	122,235,068	122,235,068	79,512,341	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	122,235,068	122,235,068	79,512,341	
Parent, Subsidiaries and Affiliates	24. Totals	433,025,010	433,025,010	438,819,614	
	25. Total Common Stocks	555,260,078	555,260,078	518,331,955	
	26. Total Stocks	555,260,078	555,260,078	518,331,955	
	27. Total Bonds and Stocks	7,910,553,565	9,125,179,251	7,916,279,663	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1			888,518		402,011	XXX	1,290,529	0.0	1,724,995	0.0	1,290,529	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals			888,518		402,011	XXX	1,290,529	0.0	1,724,995	0.0	1,290,529	
2. All Other Governments												
2.1 NAIC 1					15,040,000	XXX	15,040,000	0.2	13,810,687	0.2		15,040,000
2.2 NAIC 2					13,901,504	XXX	13,901,504	0.2				13,901,504
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals					28,941,504	XXX	28,941,504	0.4	13,810,687	0.2		28,941,504
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1			5,585,253	47,379,543		XXX	52,964,796	0.7	53,160,149	0.8	52,964,796	
3.2 NAIC 2		1,225,487	2,042,478	2,042,477		XXX	5,310,442	0.1	5,342,105	0.1	5,310,442	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,225,487	7,627,731	49,422,020		XXX	58,275,238	0.8	58,502,254	0.9	58,275,238	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			2,083,053	6,416,701	49,721,432	XXX	58,221,186	0.8	30,720,790	0.5	58,221,186	
4.2 NAIC 2				4,642,084		XXX	4,642,084	0.1	4,616,750	0.1	4,642,084	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			2,083,053	11,058,785	49,721,432	XXX	62,863,270	0.9	35,337,540	0.6	62,863,270	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,809,314	84,585,397	23,031,806	160,904,221	370,285,698	XXX	642,616,436	8.7	433,322,342	6.9	559,000,619	83,615,817
5.2 NAIC 2	164,091	730,410	1,104,714	12,902,926	82,859,582	XXX	97,761,723	1.3	59,387,609	0.9	97,761,723	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	3,973,405	85,315,807	24,136,520	173,807,147	453,145,280	XXX	740,378,159	10.1	492,709,951	7.8	656,762,342	83,615,817

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	46,820,963	281,586,845	182,178,207	541,414,934	2,366,218,441	XXX	3,418,219,390	46.5	3,683,372,690	58.3	1,700,865,987	1,717,353,403
6.2 NAIC 2	971,516	24,146,908	110,273,582	595,531,196	2,080,960,025	XXX	2,811,883,227	38.2	1,880,868,035	29.8	2,241,912,623	569,970,604
6.3 NAIC 3				57,084,620		XXX	57,084,620	0.8	34,380,000	0.5	1,086,684	55,997,936
6.4 NAIC 4	4,155,094	9,116,962	1,952,136	829,829	12,636,615	XXX	28,690,636	0.4	10,381,170	0.2	7,770,482	20,920,154
6.5 NAIC 5	709,507	4,945,276	2,563,940	10,639,098	2,658,248	XXX	21,516,069	0.3	25,463,937	0.4		21,516,069
6.6 NAIC 6						XXX						
6.7 Totals	52,657,080	319,795,991	296,967,865	1,205,499,677	4,462,473,329	XXX	6,337,393,942	86.2	5,634,465,832	89.1	3,951,635,776	2,385,758,166
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2				8,835,156	53,619,497	XXX	62,454,653	0.8	62,438,831	1.0	62,454,653	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals				8,835,156	53,619,497	XXX	62,454,653	0.8	62,438,831	1.0	62,454,653	
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1			39,967,528			XXX	39,967,528	0.5				39,967,528
10.2 NAIC 2				23,728,664		XXX	23,728,664	0.3	22,892,553	0.4		23,728,664
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals			39,967,528	23,728,664		XXX	63,696,192	0.9	22,892,553	0.4		63,696,192

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 50,630,277	366,172,242	253,734,365	756,115,399	2,801,667,582		4,228,319,865	57.5	XXX	XXX	2,372,343,117	1,855,976,748
11.2 NAIC 2	(d) 1,135,607	26,102,805	113,420,774	647,682,503	2,231,340,608		3,019,682,297	41.1	XXX	XXX	2,412,081,525	607,600,772
11.3 NAIC 3	(d)			57,084,620			57,084,620	0.8	XXX	XXX	1,086,684	55,997,936
11.4 NAIC 4	(d) 4,155,094	9,116,962	1,952,136	829,829	12,636,615		28,690,636	0.4	XXX	XXX	7,770,482	20,920,154
11.5 NAIC 5	(d) 709,507	4,945,276	2,563,940	10,639,098	2,658,248		(c) 21,516,069	0.3	XXX	XXX		21,516,069
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	56,630,485	406,337,285	371,671,215	1,472,351,449	5,048,303,053		(b) 7,355,293,487	100.0	XXX	XXX	4,793,281,808	2,562,011,679
11.8 Line 11.7 as a % of Col. 7	0.8	5.5	5.1	20.0	68.6		100.0	XXX	XXX	XXX	65.2	34.8
12. Total Bonds Prior Year												
12.1 NAIC 1	91,413,614	282,561,935	438,634,052	662,084,145	2,741,417,907		XXX	XXX	4,216,111,653	66.7	2,299,139,151	1,916,972,502
12.2 NAIC 2	943,362	26,978,484	108,836,483	587,008,741	1,311,778,813		XXX	XXX	2,035,545,883	32.2	1,627,250,761	408,295,122
12.3 NAIC 3				34,380,000			XXX	XXX	34,380,000	0.5	32,500,000	1,880,000
12.4 NAIC 4	420,506	6,261,009	3,699,655				XXX	XXX	10,381,170	0.2	10,381,170	
12.5 NAIC 5	1,974,671	10,039,646	8,186,698	1,943,587	3,319,335		XXX	XXX	(c) 25,463,937	0.4		25,463,937
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	94,752,153	325,841,074	559,356,888	1,285,416,473	4,056,516,055		XXX	XXX	(b) 6,321,882,643	100.0	3,969,271,082	2,352,611,561
12.8 Line 12.7 as a % of Col. 9	1.5	5.2	8.8	20.3	64.2		XXX	XXX	100.0	XXX	62.8	37.2
13. Total Publicly Traded Bonds												
13.1 NAIC 1	25,430,430	61,291,892	66,595,870	489,676,291	1,729,348,634		2,372,343,117	32.3	2,299,139,151	36.4	2,372,343,117	XXX
13.2 NAIC 2	164,091	11,930,221	102,148,356	365,530,450	1,932,308,407		2,412,081,525	32.8	1,627,250,761	25.7	2,412,081,525	XXX
13.3 NAIC 3				1,086,684			1,086,684	0.0	32,500,000	0.5	1,086,684	XXX
13.4 NAIC 4	2,166,237	5,201,211	403,034				7,770,482	0.1	10,381,170	0.2	7,770,482	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	27,760,758	78,423,324	169,147,260	856,293,425	3,661,657,041		4,793,281,808	65.2	3,969,271,082	62.8	4,793,281,808	XXX
13.8 Line 13.7 as a % of Col. 7	0.6	1.6	3.5	17.9	76.4		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.4	1.1	2.3	11.6	49.8		65.2	XXX	XXX	XXX	65.2	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	25,199,847	304,880,350	187,138,495	266,439,108	1,072,318,948		1,855,976,748	25.2	1,916,972,502	30.3	XXX	1,855,976,748
14.2 NAIC 2	971,516	14,172,584	11,272,418	282,152,053	299,032,201		607,600,772	8.3	408,295,122	6.5	XXX	607,600,772
14.3 NAIC 3				55,997,936			55,997,936	0.8	1,880,000	0.0	XXX	55,997,936
14.4 NAIC 4	1,988,857	3,915,751	1,549,102	829,829	12,636,615		20,920,154	0.3			XXX	20,920,154
14.5 NAIC 5	709,507	4,945,276	2,563,940	10,639,098	2,658,248		21,516,069	0.3	25,463,937	0.4	XXX	21,516,069
14.6 NAIC 6												XXX
14.7 Totals	28,869,727	327,913,961	202,523,955	616,058,024	1,386,646,012		2,562,011,679	34.8	2,352,611,561	37.2	XXX	2,562,011,679
14.8 Line 14.7 as a % of Col. 7	1.1	12.8	7.9	24.0	54.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.4	4.5	2.8	8.4	18.9		34.8	XXX	XXX	XXX	XXX	34.8

(a) Includes \$ 876,075,322 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 71,835,693 current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 21,516,071 current year, \$ 25,463,937 prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations			888,518		402,011	XXX	1,290,529	0.0	1,724,995	0.0	1,290,529	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals			888,518		402,011	XXX	1,290,529	0.0	1,724,995	0.0	1,290,529	
2. All Other Governments												
2.01 Issuer Obligations					28,941,504	XXX	28,941,504	0.4	13,810,687	0.2		28,941,504
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals					28,941,504	XXX	28,941,504	0.4	13,810,687	0.2		28,941,504
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,225,487	7,627,731	49,422,020		XXX	58,275,238	0.8	58,502,254	0.9	58,275,238	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		1,225,487	7,627,731	49,422,020		XXX	58,275,238	0.8	58,502,254	0.9	58,275,238	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			2,083,053	11,058,785	49,721,432	XXX	62,863,270	0.9	35,337,540	0.6	62,863,270	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			2,083,053	11,058,785	49,721,432	XXX	62,863,270	0.9	35,337,540	0.6	62,863,270	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	228,909	7,910,413	21,670,593	173,807,147	453,145,280	XXX	656,762,342	8.9	410,344,063	6.5	656,762,342	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities	3,744,496	77,405,394	2,465,927			XXX	83,615,817	1.1	82,365,888	1.3		83,615,817
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	3,973,405	85,315,807	24,136,520	173,807,147	453,145,280	XXX	740,378,159	10.1	492,709,951	7.8	656,762,342	83,615,817
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	165,973	23,008,716	124,652,858	879,265,417	3,532,356,102	XXX	4,559,449,066	62.0	3,413,074,309	54.0	3,820,641,638	738,807,428
6.02 Residential Mortgage-Backed Securities	35,878,948	91,406,826	77,890,808	96,692,140	9,507,026	XXX	311,375,748	4.2	335,318,776	5.3	106,679,570	204,696,178
6.03 Commercial Mortgage-Backed Securities		31,082,367	45,111,044	12,482,839		XXX	88,676,250	1.2	204,335,619	3.2	4,961,984	83,714,266
6.04 Other Loan-Backed and Structured Securities	16,612,159	174,298,082	49,313,155	217,059,281	920,610,201	XXX	1,377,892,878	18.7	1,681,737,131	26.6	19,352,584	1,358,540,294
6.05 Totals	52,657,080	319,795,991	296,967,865	1,205,499,677	4,462,473,329	XXX	6,337,393,942	86.2	5,634,465,835	89.1	3,951,635,776	2,385,758,166
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations				8,835,156	53,619,497	XXX	62,454,653	0.8	62,438,831	1.0	62,454,653	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals				8,835,156	53,619,497	XXX	62,454,653	0.8	62,438,831	1.0	62,454,653	

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired			39,967,528	23,728,664		XXX	63,696,192	0.9	22,892,553	0.4		63,696,192
10.03 Totals			39,967,528	23,728,664		XXX	63,696,192	0.9	22,892,553	0.4		63,696,192
11. Total Bonds Current Year												
11.01 Issuer Obligations	394,882	32,144,616	156,922,753	1,122,388,525	4,118,185,826	XXX	5,430,036,602	73.8	XXX	XXX	4,662,287,670	767,748,932
11.02 Residential Mortgage-Backed Securities	35,878,948	91,406,826	77,890,808	96,692,140	9,507,026	XXX	311,375,748	4.2	XXX	XXX	106,679,570	204,696,178
11.03 Commercial Mortgage-Backed Securities	3,744,496	108,487,761	47,576,971	12,482,839		XXX	172,292,067	2.3	XXX	XXX	4,961,984	167,330,083
11.04 Other Loan-Backed and Structured Securities	16,612,159	174,298,082	49,313,155	217,059,281	920,610,201	XXX	1,377,892,878	18.7	XXX	XXX	19,352,584	1,358,540,294
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans			39,967,528	23,728,664		XXX	63,696,192	0.9	XXX	XXX		63,696,192
11.08 Totals	56,630,485	406,337,285	371,671,215	1,472,351,449	5,048,303,053		7,355,293,487	100.0	XXX	XXX	4,793,281,808	2,562,011,679
11.09 Line 11.08 as a % of Col. 7	0.8	5.5	5.1	20.0	68.6		100.0	XXX	XXX	XXX	65.2	34.8
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,561,727	27,891,972	180,249,282	748,452,635	3,037,077,063	XXX	XXX	XXX	3,995,232,679	63.2	3,669,702,137	325,530,542
12.02 Residential Mortgage-Backed Securities	37,980,502	96,865,050	85,917,526	96,665,599	17,890,099	XXX	XXX	XXX	335,318,776	5.3	126,293,389	209,025,387
12.03 Commercial Mortgage-Backed Securities	31,352,684	83,092,736	126,268,987	17,200,321	28,786,779	XXX	XXX	XXX	286,701,507	4.5	55,264,609	231,436,898
12.04 Other Loan-Backed and Structured Securities	23,857,240	117,991,317	166,921,094	423,097,918	949,869,562	XXX	XXX	XXX	1,681,737,131	26.6	118,010,950	1,563,726,181
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans					22,892,553	XXX	XXX	XXX	22,892,553	0.4		22,892,553
12.08 Totals	94,752,153	325,841,075	559,356,889	1,285,416,473	4,056,516,056		XXX	XXX	6,321,882,646	100.0	3,969,271,085	2,352,611,561
12.09 Line 12.08 as a % of Col. 9	1.5	5.2	8.8	20.3	64.2		XXX	XXX	100.0	XXX	62.8	37.2
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	228,408	19,535,046	146,586,835	846,234,768	3,649,702,614	XXX	4,662,287,671	63.4	3,669,702,137	58.0	4,662,287,671	XXX
13.02 Residential Mortgage-Backed Securities	21,695,847	44,623,900	21,546,739	10,058,657	8,754,426	XXX	106,679,569	1.5	126,293,389	2.0	106,679,569	XXX
13.03 Commercial Mortgage-Backed Securities		4,351,333	610,651			XXX	4,961,984	0.1	55,264,609	0.9	4,961,984	XXX
13.04 Other Loan-Backed and Structured Securities	5,836,504	9,913,046	403,034		3,200,000	XXX	19,352,584	0.3	118,010,950	1.9	19,352,584	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	27,760,759	78,423,325	169,147,259	856,293,425	3,661,657,040		4,793,281,808	65.2	3,969,271,085	62.8	4,793,281,808	XXX
13.09 Line 13.08 as a % of Col. 7	0.6	1.6	3.5	17.9	76.4		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.4	1.1	2.3	11.6	49.8		65.2	XXX	XXX	XXX	65.2	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	166,474	12,609,570	10,335,918	276,153,757	468,483,212	XXX	767,748,931	10.4	325,530,542	5.1	XXX	767,748,931
14.02 Residential Mortgage-Backed Securities	14,183,101	46,782,926	56,344,069	86,633,483	752,600	XXX	204,696,179	2.8	209,025,387	3.3	XXX	204,696,179
14.03 Commercial Mortgage-Backed Securities	3,744,496	104,136,428	46,966,320	12,482,839		XXX	167,330,083	2.3	231,436,898	3.7	XXX	167,330,083
14.04 Other Loan-Backed and Structured Securities	10,775,655	164,385,036	48,910,121	217,059,281	917,410,201	XXX	1,358,540,294	18.5	1,563,726,181	24.7	XXX	1,358,540,294
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans			39,967,528	23,728,664		XXX	63,696,192	0.9	22,892,553	0.4	XXX	63,696,192
14.08 Totals	28,869,726	327,913,960	202,523,956	616,058,024	1,386,646,013		2,562,011,679	34.8	2,352,611,561	37.2	XXX	2,562,011,679
14.09 Line 14.08 as a % of Col. 7	1.1	12.8	7.9	24.0	54.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.4	4.5	2.8	8.4	18.9		34.8	XXX	XXX	XXX	XXX	34.8

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	33,244,098			33,244,098	
3. Accrual of discount	1,518			1,518	
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(30)			(30)	
6. Deduct consideration received on disposals	21,363,791			21,363,791	
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	11,881,795			11,881,795	
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	11,881,795			11,881,795	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	130,847,769
2. Cost paid/(consideration received) on additions:	
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	247,568,582
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,259,260,558
3. Unrealized valuation increase/(decrease):	
3.1 Section 1, Column 17	(13,598,535)
3.2 Section 2, Column 19	(2,353,681)
4. SSAP No. 108 Adjustments	
5. Total gain (loss) on termination recognized, Section 2, Column 22	323,329,857
6. Considerations received/(paid) on terminations, Section 2, Column 15	1,592,409,305
7. Amortization:	
7.1 Section 1, Column 19	(110,614,063)
7.2 Section 2, Column 21	(101,599,169)
8. Adjustment to the book/adjusted carrying value of hedged item:	
8.1 Section 1, Column 20	
8.2 Section 2, Column 23	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Section 1, Column 18	(539,594)
9.2 Section 2, Column 20	(539,594)
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	139,892,419
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	139,892,419

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(6,847,739)
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 minus	(1,728,100)
3.12 Section 1, Column 15, prior year	(6,847,739)
Change in variation margin on open contracts - All other	
3.13 Section 1, Column 18, current year minus	
3.14 Section 1, Column 18, prior year	5,119,639
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year plus	
3.25 SSAP No. 108 Adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	5,119,639
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	32,539,296
4.2 Less:	
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22 Amount recognized (Section 2, Column 16)	32,539,296
4.23 SSAP No. 108 Adjustments	32,539,296
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)	(1,728,100)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(1,728,100)

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.....	139,892,416
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(1,728,100)
3.	Total (Line 1 plus Line 2)	138,164,316
4.	Part D, Section 1, Column 5	141,684,030
5.	Part D, Section 1, Column 6	(3,519,715)
6.	Total (Line 3 minus Line 4 minus Line 5)	1
		Fair Value Check
7.	Part A, Section 1, Column 16	405,503,125
8.	Part B, Section 1, Column 13	(1,728,100)
9.	Total (Line 7 plus Line 8)	403,775,025
10.	Part D, Section 1, Column 8	407,294,740
11.	Part D, Section 1, Column 9	(3,519,715)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	1,491,133
14.	Part B, Section 1, Column 20	6,270,177
15.	Part D, Section 1, Column 11	7,761,310
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	779,968,950		779,409,448	559,502
2. Cost of cash equivalents acquired	5,587,073,193	4,897,071	5,582,176,122	
3. Accrual of discount	1,726	1,726		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(30)	(30)		
6. Deduct consideration received on disposals	5,888,853,797	4,898,767	5,883,955,030	
7. Deduct amortization of premium	5			5
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	478,190,037		477,630,540	559,497
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	478,190,037		477,630,540	559,497

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
15515104		Irvine	CA		04/20/2015	3.600	19,922,175						51,647,144	11/12/2020
15518110		Cockeysville	MD		05/02/2018	4.150	30,000,000						79,324,197	09/30/2020
80514245	CF	West Covina	CA		02/04/2015	4.140	5,025,631						18,020,590	07/14/2020
80514247	CF	Chattanooga	TN		03/11/2015	3.840	9,026,274						31,283,744	10/10/2020
80514248	CF	Goodlettsville	TN		03/12/2015	3.970	6,334,178						21,768,873	10/04/2020
80514302	CF	Toms River	NJ		10/01/2013	7.200	500,448		(32,341)				56,256,572	11/06/2020
80514304		Laguna Beach	CA		10/01/2013	7.400	213,502		(9,170)				9,995,928	10/03/2020
80514306	CF	Toms River	NJ		10/01/2013	6.250	187,227		(9,226)				21,046,684	11/06/2020
80514311	CF	Athens	GA		10/01/2013	5.150	4,017,678		(45,010)				51,296,825	10/16/2020
80514313	CF	Durango	CO		10/01/2013	6.380	10,293,698		(197,429)				84,237,203	11/10/2020
80514316	CF	Shakopee	MIN		10/01/2013	5.890	8,673,605		(37,315)				36,026,317	11/10/2020
80514317	CF	Salem	OR		10/01/2013	3.500	4,349,607						41,538,457	09/22/2020
80514321	CF	Las Cruces	NM		10/01/2013	6.100	2,069,219		(41,819)				30,999,626	10/10/2020
80514328	CF	Madison	WI		10/01/2013	5.560	3,019,622		9,650				11,513,998	10/04/2020
80514329	CF	Berkeley	CA		10/01/2013	5.280	24,232,879		130,349				116,913,709	10/28/2020
80514331	CF	Tempe	AZ		10/01/2013	5.170	19,350,884		(6,020)				88,583,146	09/10/2020
80514332	CF	Washington	DC		10/01/2013	5.000	8,169,015		60,271				37,276,607	10/10/2020
80514333		Vancouver	WA		10/01/2013	5.200	5,550,116		(15,369)				27,950,398	11/15/2020
80514334	CF	Huntington Beach	CA		10/01/2013	4.590	13,513,958		31,427				70,874,223	11/09/2020
80514335	CF	Ankeny	IA		10/01/2013	4.850	11,130,618		98,587				38,995,439	09/16/2020
80514336	CF	Plymouth	MIN		10/01/2013	4.500	8,103,618		23,984				38,886,969	10/06/2020
80514338	CF	San Mateo	CA		10/01/2013	4.400	6,202,052		(9,850)				36,942,621	10/16/2020
80514340	CF	Phoenix	AZ		10/01/2013	4.700	26,419,822		178,655				98,794,332	09/10/2020
80514342	CF	Palm Beach Gardens	FL		10/01/2013	4.600	35,271,235		(107,256)				152,631,353	10/21/2020
80514347	CF	Ankeny	IA		10/01/2013	4.500	2,206,241		25,970				7,871,389	09/16/2020
80514349	CF	Franklin	NJ		10/01/2013	6.200	13,143,044		(98,775)				40,119,296	11/07/2020
80515100	CF	Costa Mesa	CA		03/19/2015	3.930	3,751,185						11,654,927	07/14/2020
80515100A	CF	Costa Mesa	CA		07/13/2018	5.500	1,526,359						3,544,074	07/14/2020
80515103	CF	Beech Grove	IN		05/05/2015	4.000	2,077,651						6,150,134	11/09/2020
80515122		Irvine	CA		04/07/2015	3.670	32,538,440						94,348,639	10/19/2020
80515128	CF	San Pedro	CA		03/19/2015	3.930	7,627,871						23,699,784	07/14/2020
80515128A	CF	San Pedro	CA		07/13/2018	5.500	4,171,219						9,683,382	07/14/2020
80515129	CF	Santa Clara	CA		03/19/2015	3.930	9,981,750						31,013,281	07/14/2020
80515129A	CF	Santa Clara	CA		07/13/2018	5.500	2,183,727						4,968,548	07/14/2020
80515130	CF	Vancouver	WA		03/19/2015	3.930	5,674,211						17,629,765	07/14/2020
80515130A	CF	Vancouver	WA		07/13/2018	5.500	1,759,772						4,086,667	07/14/2020
80515131	CF	Vancouver	WA		03/19/2015	3.930	6,563,586						20,393,051	07/14/2020
80515131A	CF	Vancouver	WA		07/13/2018	5.500	2,252,144						5,229,802	07/14/2020
80515137	CF	Dallas	TX		07/10/2015	4.010	9,843,737						25,829,162	08/13/2020
80515146	CF	Bonita Springs	FL		07/30/2015	4.140	5,737,968						18,439,716	07/14/2020
80515172		Bellevue	WA		10/09/2015	4.110	3,777,487						8,719,598	10/17/2020
80515199	CF	Lexington	KY		12/14/2015	4.500	29,948,364						60,210,738	09/15/2020
80515216	CF	Tuscaloosa	AL		12/16/2015	4.290	6,533,479						24,901,159	10/28/2020
80515235		Hayward	CA		02/10/2016	4.170	11,500,000						23,009,256	07/23/2020
80516132	CF	Santa Monica	CA		06/01/2016	3.800	36,200,000						93,490,653	09/30/2020
80516138	CF	Seattle	WA		06/28/2016	3.950	15,988,290						41,578,073	07/14/2020
80516171	CF	Brownstown	MI		09/15/2016	3.500	22,816,496						62,443,133	10/27/2020
80516188	CF	Homewood	AL		10/03/2016	3.650	9,779,916						19,524,847	08/13/2020
80516190	CF	Decatur	GA		11/14/2016	3.820	20,623,041						47,103,693	09/15/2020
80516213	CF	Austin	TX		11/02/2016	3.900	15,152,688						31,483,816	11/06/2020
80516224	CF	Pembroke Pines	FL		12/22/2016	3.810	12,921,148						30,629,604	11/10/2020
80516232	CF	Various	TX		12/09/2016	3.710	11,080,761						24,113,186	07/14/2020
80516235	CF	Nashville	TN		01/18/2017	4.010	28,500,000						58,281,332	10/03/2020
80516236	CF	Santa Monica	CA		02/06/2017	4.150	12,766,058						30,943,181	09/30/2020
80516238	CF	Hamilton	NJ		12/29/2016	4.240	6,552,814						13,545,363	09/14/2020
80516241	CF	Lutherville-Timonium	MD		02/28/2017	3.980	14,341,799						42,102,740	09/15/2020
80517111	CF	Manhattan Beach	CA		03/02/2017	3.980	31,675,175						73,662,797	11/07/2020
80517200		Portsmouth	VA		10/10/2017	4.020	7,878,621						14,601,402	10/08/2020
80517222	CF	Mesa	AZ		12/11/2017	4.060	8,997,726						21,673,956	10/08/2020

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
80517238	CF	Skokie	IL		02/21/2018	4.350	12,800,000						23,902,706	10/30/2020
80518104	CF	Portland	OR		03/12/2018	4.100	10,169,788						20,571,358	09/14/2020
80518117	CF	San Antonio	TX		04/24/2018	4.640	23,000,000						40,763,824	10/08/2020
80518120	CF	Atlanta	GA		05/01/2018	4.550	8,563,724						16,085,184	09/15/2020
80518131	CF	New Castle	PA		07/13/2018	4.450	6,151,316						14,932,399	11/03/2020
80518132	CF	Hermitage	PA		07/13/2018	4.450	7,570,851						21,488,351	11/03/2020
80518198	CF	Indian Land	SC		08/28/2018	4.310	12,966,573						24,327,457	10/05/2020
80518227	CF	Irvine	CA		11/21/2018	4.510	9,000,000						16,462,343	01/14/2020
80518238	CF	Delray Beach	FL		12/18/2018	4.620	4,786,794						10,080,512	11/10/2020
80519505	CF	Alhambra	CA		06/23/2017	3.960	11,614,547						24,801,195	07/14/2020
80519508	CF	Vancouver	WA		08/10/2017	4.200	7,900,000						15,137,125	09/10/2020
80519509	CF	Vancouver	WA		08/10/2017	4.200	12,000,000						21,872,992	09/10/2020
80519511	CF	Reseda	CA		09/06/2017	4.250	12,743,398						24,212,432	11/05/2020
80519515	CF	Tampa	FL		12/14/2018	4.840	11,072,366		(1,358)				19,134,801	11/16/2020
80519516	CF	Ashburn	VA		12/24/2018	4.730	8,200,019		(2)				14,751,969	07/14/2020
5300058		San Diego	CA		08/05/2019	4.100	44,000,000						78,546,033	10/29/2019
5300064		Columbus	OH		10/29/2019	3.750	43,000,000						61,877,722	10/29/2019
5300070		Conway	AR		12/04/2019	3.550	27,747,414						40,180,339	10/29/2019
5300071		Conway	AR		12/05/2019	3.450	45,004,611						71,571,228	10/29/2019
BGA03GEH2		Bellevue	WA		05/01/2015	5.120	13,791,475		(93,056)				39,489,520	05/01/2015
BGA03GEJ8		Bellevue	WA		12/27/2012	4.650	9,188,934		(31,828)				26,830,375	05/01/2015
9282017		Irving	TX		10/01/2017	4.160	18,896,757						33,081,300	08/21/2017
0599999. Mortgages in good standing - Commercial mortgages-all other							1,039,818,396		(176,931)				2,959,586,264	XXX
BGA0TN274		Charlotte	NC		06/02/2020	10.000	23,939,000		189,000				30,777,330	05/15/2018
0699999. Mortgages in good standing - Mezzanine Loans							23,939,000		189,000				30,777,330	XXX
0899999. Total Mortgages in good standing							1,063,757,396		12,069				2,990,363,594	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,063,757,396		12,069				2,990,363,594	XXX

General Interrogatory:

1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
80518227	Irvine	CA		02/27/2020	4.510		1,500,000	2,743,000
0599999. Mortgages in good standing - Commercial mortgages-all other							1,500,000	2,743,000
BGA0TN274	Charlotte	NC		06/02/2020	10.000	23,750,000		30,777,329
0699999. Mortgages in good standing - Mezzanine Loans						23,750,000		30,777,329
0899999. Total Mortgages in good standing						23,750,000	1,500,000	33,520,329
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						23,750,000	1,500,000	33,520,329

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

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
80514327	Herndon	VA		10/01/2013	08/12/2020	6,694,991		(63,118)				(63,118)	6,468,740	6,413,196		(55,544)	(55,544)
0199999. Mortgages closed by repayment																	
15515104	Irvine	CA		04/20/2015		20,422,705								500,530			
80514245	West Covina	CA		02/04/2015		5,192,996								167,365			
80514247	Chattanooga	TN		03/11/2015		9,209,620								183,346			
80514248	Goodlettsville	TN		03/12/2015		6,655,974								321,796			
80514302	Toms River	NJ		10/01/2013		1,344,047								811,258			
80514304	Laguna Beach	CA		10/01/2013		318,725								96,053			
80514306	Toms River	NJ		10/01/2013		501,994								305,541			
80514311	Athens	GA		10/01/2013		4,771,511								708,823			
80514313	Durango	CO		10/01/2013		11,873,382								1,382,255			
80514316	Shakopee	MN		10/01/2013		9,186,519								475,539			
80514317	Salem	OR		10/01/2013		4,646,358								296,751			
80514321	Las Cruces	NM		10/01/2013		2,507,022								395,984			
80514327	Herndon	VA		10/01/2013		6,694,991								163,133			
80514328	Madison	WI		10/01/2013		3,086,824								76,852			
80514329	Berkeley	CA		10/01/2013		24,758,014								655,484			
80514331	Tempe	AZ		10/01/2013		19,856,226								499,322			
80514332	Washington	DC		10/01/2013		8,445,420								336,676			
80514333	Vancouver	WA		10/01/2013		5,916,427								350,942			
80514334	Huntington Beach	CA		10/01/2013		13,857,591								375,061			
80514335	Ankeny	IA		10/01/2013		11,339,571								307,540			
80514336	Plymouth	MN		10/01/2013		8,361,183								281,549			
80514338	San Mateo	CA		10/01/2013		6,461,793								249,891			
80514340	Phoenix	AZ		10/01/2013		27,273,697								1,032,531			
80514342	Palm Beach Gardens	FL		10/01/2013		36,757,151								1,381,460			
80514347	Ankeny	IA		10/01/2013		2,244,813								64,542			
80514349	Franklin	NJ		10/01/2013		13,572,105								357,767			
80515100	Costa Mesa	CA		03/19/2015		3,796,000								44,815			
80515100A	Costa Mesa	CA		07/13/2018		1,540,063								13,704			
80515103	Beech Grove	IN		05/05/2015		2,181,350								103,699			
80515122	Irvine	CA		04/07/2015		33,347,722								809,282			
80515128	San Pedro	CA		03/19/2015		7,719,000								91,129			
80515128A	San Pedro	CA		07/13/2018		4,208,669								37,450			
80515129	Santa Clara	CA		03/19/2015		10,101,000								119,250			
80515129A	Santa Clara	CA		07/13/2018		2,203,333								19,606			
80515130	Vancouver	WA		03/19/2015		5,742,000								67,789			
80515130A	Vancouver	WA		07/13/2018		1,775,571								15,799			
80515131	Vancouver	WA		03/19/2015		6,642,000								78,414			
80515131A	Vancouver	WA		07/13/2018		2,272,364								20,220			
80515137	Dallas	TX		07/10/2015		10,562,012								718,275			
80515146	Bonita Springs	FL		07/30/2015		6,016,727								278,760			
80515172	Bellevue	WA		10/09/2015		3,852,759								75,273			
80515199	Lexington	KY		12/14/2015		30,846,443								898,079			
80515216	Tuscaloosa	AL		12/16/2015		6,835,195								301,716			
80516138	Seattle	WA		06/28/2016		16,418,653								430,362			
80516171	Brownstown	MI		09/15/2016		23,876,779								1,060,284			
80516188	Homewood	AL		10/03/2016		10,225,120								445,204			
80516190	Decatur	GA		11/14/2016		21,251,696								628,655			
80516213	Austin	TX		11/02/2016		15,482,957								330,270			
80516224	Pembroke Pines	FL		12/22/2016		13,205,319								284,171			
80516232	Various	TX		12/09/2016		11,328,285								247,524			
80516236	Santa Monica	CA		02/06/2017		13,029,462								263,404			
80516238	Hamilton	NJ		12/29/2016		6,755,514								202,700			
80516241	Lutherville-Timonium	MD		02/28/2017		14,647,359								305,561			
80517111	Manhattan Beach	CA		03/02/2017		32,343,168								667,993			
80517200	Portsmouth	VA		10/10/2017		8,037,937								159,315			
80517222	Mesa	AZ		12/11/2017		9,176,663								178,937			

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

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
80518104	Portland	OR		03/12/2018		10,367,672							197,884			
80518120	Atlanta	GA		05/01/2018		8,778,809							215,085			
80518131	New Castle	PA		07/13/2018		6,305,187							153,871			
80518132	Hermitage	PA		07/13/2018		7,760,230							189,380			
80518198	Indian Land	SC		08/28/2018		13,020,000							53,427			
80518238	Delray Beach	FL		12/18/2018		4,900,381							113,587			
80519505	Alhambra	CA		06/23/2017		11,700,000							85,453			
80519511	Reseda	CA		09/06/2017		12,964,116							220,718			
80519515	Tampa	FL		12/14/2018		11,254,661							180,937			
5300070	Conway	AR		12/04/2019		28,400,000							652,586			
5300071	Conway	AR		12/05/2019		46,500,000							1,495,390			
9282017	Irving	TX		11/01/2017		19,254,989							358,232			
BGA03GEH2	Belleveue	WA		05/01/2015		14,196,056						311,525	306,788		(4,737)	(4,737)
BGA03GEJ8	Belleveue	WA		12/27/2012		9,399,263						178,502	177,101		(1,401)	(1,401)
0299999. Mortgages with partial repayments						805,479,143						490,027	25,076,130		(6,138)	(6,138)
0599999 - Totals						812,174,134		(63,118)			(63,118)	6,958,767	31,489,326		(61,682)	(61,682)

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END			DE	GSO Energy Select Opportunities Associat		10/28/2018	1	9,253,547	9,253,547	9,253,547	(2,099,674)						11,618,735	0.820
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN_END F			DE	Magnetar Financial LLC		05/26/2015	1	17,811,413	17,811,413	17,811,413	(140,658)							2.670
BGA0VD-X0-4	KEARSARGE				SPECIALTY FINANCE		11/12/2020		28,805,147	10,413,442	10,413,442	(18,391,706)							0.000
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD			DE	Brightwood Capital Fund Managers III, LL		07/16/2015	1	6,859,988	6,859,988	6,859,988	106,381						2,500,000	1.583
BRSCPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)			DE	Brightwood Capital Fund Managers III, LL		09/12/2014	1	11,430,435	11,430,435	11,430,435	315,828						5,700,000	24.512
BGA0AN-0A-9	CRE 3 PEAKS SOLAR			DE	Centaurus Renewable Energy		11/09/2016		33,345,216	33,345,216	33,345,216	(404,285)					823,373		40.000
BGA097-AD-9	CRE FIVE POINTS LLC			DE	Centaurus Renewable Energy		06/01/2016		13,953,514	13,953,514	13,953,514	62,501					337,542		18.392
BGA05V-BJ-6	CRE GRANDVIEW IDAHO LLC			DE	Centaurus Renewable Energy		07/26/2016		11,891,622	11,891,622	11,891,622	(929,479)					18,477		40.000
BGA06B-EP-2	LENNAR CORPORATION			DE	Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1	68,220,006	68,220,006	68,220,006	(10,456,580)							7.895
BGA05S-N6-8	STRATEGIC GROWTH BANCORP INC SSCP HOLDCO			DE	SSCP Holdco LLC		03/01/2019	1				(1,321,850)			12,209,273				11.776
1999999. Joint Venture Interests - Common Stock - Unaffiliated									201,570,888	183,179,183	183,179,183	(33,259,522)			12,209,273		1,179,392	19,818,735	XXX
64952G-AT-5	NEW YORK LIFE Sub SENIOR CORP BND 144A				CREDIT SUISSE FIRST BOSTON COR	1.C	04/08/2020		2,559,267	3,080,292	2,559,560		293				56,596		0.000
2799999. Surplus Debentures, etc - Unaffiliated									2,559,267	3,080,292	2,559,560		293				56,596		XXX
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD				YGRENE		07/20/2015		4,111,431	4,111,431	4,111,431						1,027,858		100.000
BGA0UP-CA-9	ORIGIS ENERGY USA INC			DE	SPECIALTY FINANCE		09/14/2020		41,783,789	41,747,727	41,747,727						1,463,670		0.000
2999999. Collateral Loans - Unaffiliated									45,895,220	45,859,158	45,859,158						2,491,528		XXX
000000-00-0	RABBI TRUST								3,998,737	1,869,302	1,869,302	122,027							100.000
4699999. Any Other Class of Assets - Unaffiliated									3,998,737	1,869,302	1,869,302	122,027							XXX
000000-00-0	TAPIOGA VIEW, LLC		Wilmington	DE	ACCORDIA		09/30/2013		104,000,000	119,262,863	119,262,863	6,708,813							100.000
000000-00-0	GOETHAM ISSUER, LLC		Wilmington	DE	ACCORDIA		09/30/2013		270	270	270								100.000
4799999. Any Other Class of Assets - Affiliated									104,000,270	119,263,133	119,262,863	6,708,813							XXX
4899999. Total - Unaffiliated									254,024,112	233,987,935	233,467,203	(33,137,495)	293	12,209,273			3,727,516	19,818,735	XXX
4999999. Total - Affiliated									104,000,270	119,263,133	119,262,863	6,708,813							XXX
5099999 - Totals									358,024,382	353,251,068	352,730,066	(26,428,682)	293	12,209,273			3,727,516	19,818,735	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$	1B ..\$	1C ..\$	2,559,560	1D ..\$	1E ..\$	1F ..\$	1G ..\$
2A ..\$	2B ..\$	2C ..\$					
3A ..\$	3B ..\$	3C ..\$					
4A ..\$	4B ..\$	4C ..\$					
5A ..\$	5B ..\$	5C ..\$					
6 ..\$							

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat	10/28/2018	1		1,006,347		0.820	
BGA06B-EP-2	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC	11/12/2015	1		1,884,049		7.950	
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Magnetar Financial LLC	05/26/2015	1		265,175		2.670	
BGA0VD-X0-4	KEARSARGE			SPECIALTY FINANCE	11/12/2020		28,805,147			0.000	
1999999. Joint Venture Interests - Common Stock - Unaffiliated								28,805,147	3,155,571		XXX
64952G-AT-5	NEW YORK LIFE Sub SENIOR CORP BND 144A			CREDIT SUISSE FIRST BOSTON COR	04/08/2020		2,559,267			0.000	
2799999. Surplus Debentures, etc - Unaffiliated								2,559,267			XXX
BGA0UP-CA-9	ORIGIS ENERGY USA INC TERM LOAN 13.500		DE	SPECIALTY FINANCE	09/14/2020		41,747,727			0.000	
2999999. Collateral Loans - Unaffiliated								41,747,727			XXX
000000-00-0	RABBI TRUST							178,328			
4699999. Any Other Class of Assets - Unaffiliated									178,328		XXX
4899999. Total - Unaffiliated								73,112,141	3,333,899		XXX
4999999. Total - Affiliated											XXX
5099999 - Totals								73,112,141	3,333,899		XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income	
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other- Than- Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2018	12/10/2020	1,521,757							1,521,757	1,521,757					
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	12/04/2020	5,494,744							5,494,744	4,342,575				1,152,169	
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD		DE	Capital Distribution	07/16/2015	11/12/2020	534,567							534,567	534,567					
BRSCPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)		DE	Capital Distribution	09/12/2014	11/12/2020	1,988,636							1,988,636	1,988,636					
BGA06B-EP-2	LENINAR CORPORATION		DE	Capital Distribution	11/12/2015	12/17/2020	7,315,923							7,315,923	290,787				7,025,136	
BGA05S-N6-8	STRATEGIC GROWTH BANCORP INC SBCP HOLDCO		DE	Capital Distribution	03/01/2019	02/01/2020	1,798,346							1,798,346	278,070				1,520,276	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							18,653,973							18,653,973	8,956,392				9,697,581	
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD			Redemption 100.0000	07/20/2015	05/01/2020	432,756							432,756	432,756				80,991	
2999999. Collateral Loans - Unaffiliated							432,756							432,756	432,756				80,991	
000000-00-0	RABBI TRUST					12/31/2020	303,416							303,416	303,416					
4699999. Any Other Class of Assets - Unaffiliated							303,416							303,416	303,416					
4899999. Total - Unaffiliated							19,390,145							19,390,145	9,692,564				9,778,572	
4999999. Total - Affiliated																				
5099999 - Totals							19,390,145							19,390,145	9,692,564				9,778,572	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-RC-4	UNITED STATES TREASURY GOVT BND	SD			1.A	402,361		141,2270	400,000	402,010		(57)			3.625	3.592	FA	5,477	14,500	02/04/2014	08/15/2043
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND	SD			1.A	873,235		106,9770	885,932	874,630		1,191			1.625	1.785	FA	5,438	14,396	11/04/2019	08/15/2029
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND				1.A	13,866		106,9770	14,068	13,889		19			1.625	1.785	FA	86	229	11/04/2019	08/15/2029
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,289,462	XXX	1,527,701	1,300,000	1,290,529		1,153			XXX	XXX	XXX	11,001	29,125	XXX	XXX
0599999. Total - U.S. Government Bonds						1,289,462	XXX	1,527,701	1,300,000	1,290,529		1,153			XXX	XXX	XXX	11,001	29,125	XXX	XXX
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D			2.A FE	4,885,737		126,2600	4,500,000	4,865,303		(5,378)			4.875	4.307	JJ	96,891	181,838	10/28/2020	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE SA ELECTRICITE DE	D			2.A FE	5,315,600		144,2270	5,314,800	5,314,800		(183)			6.000	5.500	JJ	123	292,500	12/19/2014	01/22/2114
268317-AC-8	ELECTRICITE DE FRANCE SA CORP BND 144A	D			2.A FE	3,864,420		149,5420	3,000,000	3,721,401		(24,318)			6.950	4.925	JJ	89,771	208,500	03/28/2014	01/26/2039
716743-AR-0	PETRONAS CAPITAL LTD. SENIOR CORP BND 14	D	2		1.G FE	15,040,000		133,4710	15,040,000	15,040,000					4.550	4.550	AO	133,062	342,160	04/14/2020	04/21/2050
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						29,105,757	XXX	37,273,064	27,415,000	28,941,504		(29,879)			XXX	XXX	XXX	448,912	1,024,998	XXX	XXX
1099999. Total - All Other Government Bonds						29,105,757	XXX	37,273,064	27,415,000	28,941,504		(29,879)			XXX	XXX	XXX	448,912	1,024,998	XXX	XXX
13063A-7D-0	CALIFORNIA STATE OF MUNI BND GO		1		1.C FE	3,857,855		165,0630	2,750,000	3,714,334		(61,256)			7.300	4.255	AO	50,188	200,750	10/26/2018	10/01/2039
13063B-JC-7	CALIFORNIA STATE OF MUNI BND GO		1		1.C FE	37,779,725		180,8780	45,219,500	36,527,682		(345,404)			7.600	4.157	MN	316,667	1,862,760	10/28/2020	11/01/2040
207726-F4-5	CONNECTICUT STATE OF CONNECTICUT ST		1		1.E FE	12,980,577		139,7580	11,305,000	12,722,780		(132,551)			5.850	4.270	MS	194,729	661,343	01/29/2019	03/15/2032
452152-BM-2	ILLINOIS STATE OF MUNI BND GO		1		2.C FE	5,478,710		114,5650	5,000,000	5,310,442		(31,663)			6.630	5.620	FA	138,125	331,500	12/19/2014	02/01/2035
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						60,096,867	XXX	71,286,625	44,055,000	58,275,238		(570,874)			XXX	XXX	XXX	699,709	3,056,353	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						60,096,867	XXX	71,286,625	44,055,000	58,275,238		(570,874)			XXX	XXX	XXX	699,709	3,056,353	XXX	XXX
167486-HM-4	CHICAGO CITY OF CHICAGO ILL		1		2.C FE	4,549,400		108,3540	5,000,000	4,642,084		25,334			6.207	7.038	JJ	155,175	310,350	09/30/2013	01/01/2036
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO MUNI BND		1		1.C FE	4,345,080		143,3500	4,000,000	4,275,227		(20,116)			5.720	5.079	JD	19,067	228,800	09/30/2013	12/01/2038
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		1		1.B FE	50,231,844		179,7060	39,740,000	49,721,431		(219,563)			6.750	4.991	FA	1,117,688	1,901,948	10/28/2020	08/01/2049
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON MET GOVT N		1		1.C FE	4,333,400		134,8330	4,000,000	4,224,528		(41,959)			5.707	4.974	JJ	114,140	228,280	09/30/2013	07/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						63,459,724	XXX	87,960,184	52,740,000	62,863,270		(256,304)			XXX	XXX	XXX	1,406,070	2,669,378	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						63,459,724	XXX	87,960,184	52,740,000	62,863,270		(256,304)			XXX	XXX	XXX	1,406,070	2,669,378	XXX	XXX
010869-AU-9	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA C		1		1.G FE	2,583,859		73,3960	5,545,000	3,301,857		131,560			0.000	4.108	N/A			12/19/2014	10/01/2033
02765U-EK-6	AMERICAN MUN POWER-OHIO INC MUNI BND REV		1		1.F FE	4,022,424		187,7340	2,800,000	3,905,466		(19,944)			8.084	5.262	FA	85,511	226,352	03/25/2014	02/15/2050
072024-NV-0	BAY AREA TOLL AUTHORITY MUNITAX BND REV		1		1.D FE	23,998,440		30,754,752	16,800,000	23,536,813		(188,476)			7.043	4.432	AO	295,806	1,148,713	10/28/2020	04/01/2050
072024-PY-2	BAY AREA TOLL AUTHORITY MUNITAX BND REV		1		1.E FE	19,305,717		184,5740	13,490,000	18,927,821		(106,773)			6.907	4.407	AO	232,939	902,261	10/28/2020	10/01/2050
167593-H6-2	CHICAGO ILL O HARE INTL ARPT MUNITAX BN		1		1.F FE	5,109,700		123,4640	5,000,000	5,106,083		(1,915)			4.472	4.340	JJ	111,800	223,600	12/20/2018	01/01/2049
167725-AC-4	CHICAGO ILL TRANSIT AUTH SALES MUNI BND		1		1.C FE	15,764,917		144,5960	13,115,000	15,116,885		(117,694)			6.899	5.178	JD	75,400	904,804	03/05/2015	12/01/2040
167736-YU-5	CHICAGO CITY OF MUNITAX BND REV		1		1.G FE	7,449,860		143,8210	5,500,000	7,087,590		(139,054)			6.742	4.242	MN	61,802	370,810	02/03/2015	11/01/2040
20281P-CT-7	COMMONWEALTH FINANCING AUTH PA MUNI BND		1		1.E FE	10,738,625		138,4420	9,500,000	10,404,113		(55,666)			6.218	5.122	JD	49,226	590,710	03/21/2014	06/01/2039
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX		1		1.E FE	940,116		106,9530	935,000	940,075		(40)			3.144	3.109	MN	4,899	21,419	10/28/2020	11/01/2045
25483V-XN-9	DISTRICT OF COLUMBIA MUNITAX BND		1		1.F FE	2,440,000		109,4100	2,440,000	2,440,000					3.532	3.532	AO	21,545	19,630	06/25/2020	04/01/2047
345105-JE-1	FOOTHILL / EASTERN TRANSP SENIOR MUNITAX		1		2.B FE	17,004,146		107,3850	16,935,000	17,001,012		(3,134)			4.094	4.042	JJ	319,697	386,732	04/17/2020	01/15/2049
389532-FW-7	GRAYS HARBOR ONTY WASH PUB UTI GRAYS HAR		1		1.F FE	3,450,279		147,3820	3,185,000	3,399,612		(20,697)			6.707	6.023	JJ	106,809	213,618	10/08/2013	07/01/2040
419794-F4-9	HAWAII ST- REF-EF MUNITAX BND		2		1.E FE	5,000,000		103,0460	5,000,000	5,000,000					3.484	3.483	JJ	33,872		10/08/2020	07/01/2050
544495-WA-8	LOS ANGELES CALIF DEPARTMENT O LOS ANGEL		1		1.C FE	1,921,194		186,1280	1,550,000	1,886,080		(9,890)			6.603	5.114	JJ	51,173	102,347	09/30/2013	07/01/2050
574300-HZ-5	MARYLAND ST TRANSN AUTH MARYLAND ST TRAN		1		1.C FE	4,969,448		147,0500	4,300,000	4,881,253		(41,658)			5.888	4.660	JJ	126,592	224,333	10/28/2020	07/01/2043
58259N-ZH-9	METROPOLITAN TRANSP AUTHORITY MUNI BND		1		1.C FE	22,942,175		159,9990	17,540,000	22,800,111		(7,336)			7.336	4.812	MN	164,416	1,286,734	03/20/2020	11/15/2039
58259Y-BZ-1	METROPOLITAN TRANSP AUTHORITY METROPOLI		1		1.G FE	6,841,809		130,7640	5,850,000	6,808,771		(33,038)			6.648	5.059	MN	49,694	388,908	03/20/2020	11/15/2039
58259Y-DC-0	METROPOLITAN TRANSP AUTHORITY METROPOLI		1		1.G FE	2,347,320		130,6210	2,000,000	2,278,574		(26,833)			6.687	5.361	MN	17,089	133,740	09/30/2013	11/15/2040
58261A-G3-5	METROPOLITAN TRANSP AUTHORITY MUNI BND		2		1.G FE	19,424,000		117,2060	20,000,000	19,432,161		8,161			4.750	4.965	MN	121,389	477,639	05/06/2020	11/15/2045
58261A-G4-3	METROPOLITAN TRANSP AUTHORITY MUNI BND		2		1.G FE	14,814,750		119,0920	15,000,000	14,815,768		1,018			5.000	5.082	MN	95,833	377,063	05/06/2020	11/15/2050
58261A-G5-0	METROPOLITAN TRANSP AUTHORITY MUNI BND		2		1.G FE	19,029,260		121,7970	19,000,000	19,026,668		(2,592)			5.250	5.230	MN	501,521		05/06/2020	11/15/2055
58261A-G7-6	METROPOLITAN TRANSP AUTHORITY MUNITAX		1		1.G FE	40,000,000		117,1770	40,000,000	40,000,000					5.175	5.175	MN	264,500	1,040,750	05/08/2020	11/15/2049
582643-AA-8	METROPOLITAN WASH D C ARPTS AU METROPOLI		1		2.A FE	35,315,234		177,3120	25,185,000	34,405,036		(208,393)			7.462	4.914	AO	469,826	1,879,305	01/26/2017	10/01/2046
582643-DF-4	METROPOLITAN WASH D C ARPTS AU SUB MUNI		2		2.B FE	4,914,850		112,3700	5,000,000	4,915,781		931			4.000	4.101	AO	50,000	100,000	05/11/2020	10/01/2049
582643-DJ-6	METROPOLITAN WASH D C ARPTS AU SUB MUNI		2		2.B FE	3,012,813		111,8560	3,110,000	3,013,749		936			4.000	4.180	AO	31,100	62,200	05/08/2020	10/01/2053

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59333P-4D-7	MIAMI DADE CNTY FLA MUNI BND			2	1.F FE	3,937,430		121,6100	3,500,000	3,912,134			(25,296)		5.000	3.430	AO	43,750	87,500	05/12/2020	10/01/2049
626207-YF-5	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV			2	2.A FE	15,183,000		152,0750	10,000,000	15,121,749			(61,251)		6.637	3.312	AO	165,925	331,850	08/12/2020	04/01/2057
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV			1	1.F FE	6,061,966		154,5640	5,447,000	5,989,777			(50,532)		6.655	5.812	AO	90,624	362,498	03/21/2014	04/01/2057
646136-4Z-1	NEW JERSEY ST TRANSN TR FD AUT MUNI BND			2	2.A FE	9,492,111		113,3880	9,880,000	9,496,658			4,547		4.500	4.754	JD	19,760	444,600	05/06/2020	06/15/2049
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT MUNITAX			2	2.A FE	9,488,950		103,5880	9,595,000	9,491,387			2,437		4.131	4.211	JD	17,616	393,066	04/09/2020	06/15/2042
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUT MUNI BND			1	2.A FE	4,331,749		138,0720	3,520,000	4,316,350			(10,451)		6.561	4.778	JD	10,264	142,587	10/28/2020	12/15/2040
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH MUNI BND REV			1	1.F FE	650,855		167,7000	500,000	624,542			(6,511)		7.414	5.228	JJ	18,535	37,070	09/30/2013	01/01/2040
64972F-H2-5	NEW YORK CITY MUN WATER FINANC MUNI BND			1	1.B FE	778,617		153,6110	700,000	767,101			(1,853)		5.750	4.996	JD	1,789	40,250	09/30/2013	06/15/2041
64972F-K8-8	NEW YORK CITY MUN WATER FINANC MUNI BND			1	1.B FE	4,077,110		157,1920	3,440,000	4,017,246			(12,002)		5.952	4.658	JD	9,100	193,083	10/28/2020	06/15/2042
650009-S6-1	NEW YORK ST TWY AUTH MUNITAX BND			1	1.F FE	11,011,444		104,4850	10,990,000	11,009,674			(1,267)		3.500	3.476	JJ	192,325	257,502	10/28/2019	01/01/2042
677632-PA-3	OHIO STATE UNIVERSITY MUNI BND REV			1	1.C FE	20,121,330		145,3980	22,800,000	20,129,252			1,027		4.800	5.442	JD	91,200	1,094,400	04/23/2014	06/01/2111
677704-A6-5	OHIO UNIV MUNITAX BND REV			1	1.E FE	9,837,889		142,4280	8,585,000	9,835,507			(647)		5.590	4.872	JD	39,992	479,902	02/04/2015	12/01/2114
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMM PENNSYLVIA			1	1.E FE	11,102,300		153,1170	10,000,000	10,897,514			(60,381)		6.105	5.286	JD	50,875	610,500	09/30/2013	12/01/2039
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND			1	1.D FE	7,490,250		106,8430	7,500,000	7,490,280			30		3.287	3.292	FA	102,719	204,753	10/28/2020	08/01/2069
73358W-EK-6	PORT AUTH NY & NJ MUNITAX BND REV			1	1.D FE	22,385,680		139,2520	22,000,000	22,358,004			(10,000)		4.926	4.815	AO	270,930	1,083,720	03/20/2020	10/01/2051
73358W-JA-3	PORT AUTH NY & NJ MUNITAX BND REV			1	1.D FE	3,638,842		133,0340	3,375,000	3,625,448			(5,372)		4.458	4.059	AO	37,614	150,458	03/03/2017	10/01/2062
73358W-XQ-2	PORT AUTH NY & NJ MUNITAX BND REV			1	1.D FE	24,851,326		138,6520	22,100,000	24,718,519			(34,705)		4.810	4.138	AO	224,413	1,016,377	10/28/2020	10/15/2065
783186-NH-8	RUTGERS UNIVERSITY NEW JERSEY RUTGERS ST			1	1.E FE	3,233,550		138,5150	3,000,000	3,182,615			(20,448)		5.665	5.073	MN	28,325	169,950	09/30/2013	05/01/2040
79467B-CN-5	CHICAGO SALES TAX SECURITIZATI MUNITAX			1	1.D FE	3,500,000		118,1290	3,500,000	3,500,000					4.637	4.637	JJ	81,148	162,295	01/17/2019	01/01/2040
79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX			1	1.D FE	3,500,000		125,1040	3,500,000	3,500,000					4.787	4.787	JJ	83,773	167,545	01/17/2019	01/01/2048
796247-DC-5	SAN ANTONIO TEX ED FACS CORP MUNITAX BN			1	1.D FE	2,000,000		101,5620	2,000,000	2,000,000					3.242	3.242	JD	5,403	21,793	07/24/2020	06/01/2050
797400-FN-3	SAN DIEGO COUNTY REG TRNSPT SAN DIEGO C			1	1.C FE	8,897,629		161,2830	7,897,000	8,772,456			(46,443)		5.911	5.084	AO	116,698	466,792	09/30/2013	04/01/2048
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT SAN FRANC			1	1.D FE	19,817,214		142,4300	17,620,000	19,312,903			(227,314)		6.000	5.040	MN	176,200	1,057,200	09/30/2013	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT SAN FRANC			1	1.D FE	12,601,675		171,9830	10,050,000	12,249,987			(189,330)		6.950	5.219	MN	116,413	698,475	10/09/2013	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU SANTA CLA			1	1.C FE	18,763,170		128,1120	17,250,000	18,126,614			(273,536)		5.876	5.009	AO	253,403	1,013,610	09/30/2013	04/01/2032
913366-DF-4	UNIVERSITY CALIF REGTS MED CTR MUNI BND			1	1.D FE	11,055,740		161,8980	8,000,000	10,599,940			(84,811)		6.583	4.108	MN	67,293	520,189	10/28/2020	05/15/2049
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR MUNITAX B			1	1.D FE	9,242,353		162,2990	7,901,000	9,040,301			(32,648)		6.548	5.346	MN	66,107	517,357	09/30/2013	05/15/2048
913366-KD-1	UNIVERSITY OF CALIFORNIA MUNITAX BND			1	1.D FE	15,000,000		106,7850	15,000,000	15,000,000					3.706	3.706	MN	71,032	386,042	02/27/2020	05/15/2120
914119-3H-3	UNIVERSITY CINCINNATI OHIO MUNITAX BND			2	1.D FE	3,995,775		100,4100	4,130,000	3,997,117			1,342		3.000	3.169	JD	10,325	61,950	07/14/2020	06/01/2050
91412F-7Y-7	UNIVERSITY OF CALIFORNIA MUNITAX BND			1	1.C FE	27,452,523		144,5460	24,895,000	27,375,104			(77,419)		5.770	4.870	MN	183,545	1,436,442	03/20/2020	05/15/2043
91412G-HA-6	UNIVERSITY OF CALIFORNIA UNIVERSITY CALI			1	1.C FE	57,591,731		143,5270	65,783,000	57,612,884			2,803		4.858	5.552	MN	408,344	3,195,738	04/23/2014	05/15/2112
946303-E5-9	WAYNE ST UNIV MICH MUNITAX BND			1	1.E FE	8,260,000		101,4100	8,260,000	8,260,000					3.492	3.492	MN	36,856	84,929	07/17/2020	11/15/2050
2599999	Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations					662,693,145		XXX	839,278,672	611,498,000			(2,195,287)		XXX	XXX	XXX	6,060,672	28,483,632	XXX	XXX
30265A-AN-4	FREMF 13-K33 SUB CMBS 13-K33-B 144A			4	1.A FM	3,189,225		106,1210	3,500,000	3,390,242			39,512		3.498	4.912	MON	10,202	124,454	10/04/2013	08/25/2046
30265A-AQ-7	FREMF 13-K33 FREMF 13-K33			4	1.A FM	9,320,316		105,0840	12,000,000	11,095,092			34,977		3.498	6.919	MON	34,977	426,698	10/04/2013	08/25/2046
30288L-AN-3	FREMF MORTGAGE TRUST FREMF 16- SUB CMBS			4	1.D FM	14,948,047		110,5620	15,000,000	14,968,772			4,422		4.021	4.162	MON	50,259	613,349	07/26/2016	03/25/2049
30291R-AC-9	FREMF 13-K34 SUB CMBS 13-K34 C 144A			4	1.A FM	12,985,648		105,7070	16,000,000	15,019,688			348,679		3.733	6.532	MON	49,771	607,313	11/07/2013	09/25/2046
30293X-AQ-2	FREMF MORTGAGE TRUST FREMF 14- FREMF 14-			4	1.A FM	3,805,148		101,1330	4,000,000	3,972,440			34,172		3.630	4.576	MON	12,101	147,264	11/20/2014	11/25/2047
30293X-AJ-9	FREMF MORTGAGE TRUST FREMF 15- SUB CMBS			4	1.D FM	17,677,640		110,2790	20,000,000	18,749,098			228,303		3.954	5.608	MON	65,895	804,268	12/09/2015	10/25/2048
30294D-AN-3	FREMF MORTGAGE TRUST FREMF 16- SUB CMBS			4	1.D FM	15,185,214		110,4240	18,000,000	16,420,485			277,071		3.925	6.194	MON	58,870	718,482	01/27/2016	01/25/2049
2799999	Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities					77,111,238		XXX	95,799,214	88,500,000			1,249,927		XXX	XXX	XXX	282,075	3,441,828	XXX	XXX
3199999	Total - U.S. Special Revenues Bonds					739,804,383		XXX	935,077,886	699,998,000			(945,360)		XXX	XXX	XXX	6,342,747	31,925,460	XXX	XXX
00108W-AJ-9	CENTRAL & SOUTHWEST CORP SENIOR CORP BND			1	1.G FE	13,109,908		123,6350	11,631,000	13,076,729			(30,330)		4.150	3.451	MN	80,448	482,687	12/20/2019	05/01/2049
00115A-AM-1	AEP TRANSMISSION COMPANY LLC SENIOR CORP			2	1.F FE	7,197,408		121,2400	7,200,000	7,197,444			36		3.650	3.650	AO	65,700	131,400	03/30/2020	04/01/2050
00206R-DK-5	AT&T INC SENIOR CORP BND			1	2.B FE	19,769,000		120,5870	20,000,000	19,772,428			3,428		4.550	3.682	MS	283,111	910,000	02/27/2020	03/09/2049
00206R-MD-1	AT&T INC SENIOR CORP BND 144A			1	2.B FE	1,079,152		99,6610	1,196,000	1,079,589			437		3.550	4.077	MS	12,148	99,150	09/18/2020	09/15/2055
00206R-ME-9	AT&T INC SENIOR CORP BND 144A			2	2.B FE	13,811,489		100,9740	17,768,000	13,821,111			9,622		3.650	4.941	MS	185,552	99,150	10/28/2020	09/15/2059
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00287Y-BD-0	ABBVIE INC CORP BND			1	2.B FE	22,424,663	135.2470	28,086,744	20,767,000	22,391,365		(33,298)			4.875	3.739	MM	132,173	818,196	05/29/2020	11/14/2048
00287Y-CB-3	ABBVIE INC SENIOR CORP BND			2	2.A FE	9,994,140	125.3820	12,538,200	10,000,000	9,994,167		27			4.250	4.253	MM	47,222	212,500	11/19/2020	11/21/2049
00287Y-DA-4	ABBVIE INC SENIOR CORP BND			2	2.A FE	8,450,985	132.3540	11,084,648	8,375,000	8,451,057		72			4.850	4.783	JD	18,053	203,094	11/19/2020	06/15/2044
007944-AG-6	ADVENTIST HEALTH SYSTEM SENIOR CORP BND			2	1.F FE	10,030,700	111.0490	11,104,900	10,000,000	10,029,628		(791)			3.630	3.613	MS	121,000	303,508	10/25/2019	03/01/2049
00817Y-AF-5	AETNA INC CORP BND			1	2.B FE	1,786,947	147.0030	2,205,045	1,500,000	1,728,346		(9,452)			6.625	5.181	JD	4,417	99,375	09/30/2013	06/15/2036
00817Y-AJ-7	AETNA INC AETNA INC			1	2.B FE	5,539,900	123.1930	6,159,650	5,000,000	5,479,200		(14,777)			4.500	3.829	MM	28,750	225,000	08/04/2016	05/15/2042
00817Y-AZ-1	AETNA INC SENIOR CORP BND			1	2.B FE	2,082,568	119.2670	2,385,340	2,000,000	2,082,488		(270)			3.875	3.622	FA	29,278	50,375	10/28/2020	08/15/2047
010392-EC-8	ALABAMA POWER COMPANY CORP BND			1	1.F FE	4,487,643	136.2680	5,450,720	4,000,000	4,354,267		(21,222)			5.700	4.731	FA	86,133	228,000	09/30/2013	02/15/2033
012725-AD-9	ALBEMARLE CORP SENIOR CORP BND			1	2.C FE	16,957,635	119.7390	18,110,524	15,125,000	16,795,819		(36,192)			5.450	4.668	JD	68,693	799,515	10/28/2020	12/01/2044
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE ALEXANDRI			1	2.A FE	7,568,334	122.0710	9,246,878	7,575,000	7,570,748		398			4.500	4.508	JJ	142,978	340,875	07/09/2014	07/30/2029
020002-AT-8	ALLSTATE CORPORATION THE CORP BND			1	1.G FE	5,792,391	145.1370	7,256,850	5,000,000	5,621,675		(27,159)			5.950	4.791	AO	74,375	297,500	09/30/2013	04/01/2036
02209S-BK-8	ALTRIA GROUP INC SENIOR CORP BND			1	2.B FE	14,879,700	118.2230	17,733,450	15,000,000	14,890,969		1,269			4.450	4.499	MM	101,979	333,750	05/04/2020	05/06/2050
023135-AQ-9	AMAZON.COM INC SENIOR CORP BND			1	1.E FE	2,504,651	146.7010	2,934,020	2,000,000	2,485,826		(6,233)			4.950	3.404	JD	7,150	81,675	10/28/2020	12/05/2044
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A			1	1.E FE	17,305,488	132.0450	22,459,534	17,000,000	17,289,175		(6,617)			4.050	3.945	FA	246,843	688,865	12/20/2018	08/22/2047
023135-BM-7	AMAZON.COM INC SENIOR CORP BND 144A			1	1.E FE	19,912,879	142.4930	28,498,600	20,000,000	19,916,288		935			4.250	4.273	FA	304,583	850,000	06/08/2018	08/22/2057
025537-AP-6	AMERICAN ELECTRIC POWER COMPAN SENIOR CO			2	2.A FE	4,901,124	105.4710	4,901,630	4,380,000	4,900,802		(322)			3.250	2.933	MS	47,450		12/17/2020	03/01/2050
025816-BF-5	AMERICAN EXPRESS COMPANY SENIOR CORP BND			2	2.A FE	6,148,367	127.4900	7,968,125	6,250,000	6,154,459		2,594			4.050	4.156	JD	19,688	253,125	11/16/2018	12/03/2042
03040W-AT-2	AMERICAN WATER CAPITAL CORP SENIOR CORP			1	2.A FE	8,133,600	131.4750	10,518,000	8,000,000	8,129,166		(2,553)			4.200	4.101	MS	112,000	336,000	03/08/2019	09/01/2048
03073E-AN-5	AMERISOURCEBERGEN CORPORATION SENIOR COR			1	2.B FE	8,247,993	121.6970	9,979,154	8,200,000	8,243,184		(1,279)			4.250	4.212	MS	116,167	348,500	06/09/2016	03/01/2045
031162-BZ-2	AMGEN INC SENIOR CORP BND			1	2.A FE	9,910,868	128.3470	13,155,568	10,250,000	9,959,615		9,688			4.400	4.578	MM	75,167	431,750	10/28/2020	05/01/2045
031162-CD-0	AMGEN INC SENIOR CORP BND			2	2.A FE	16,136,907	132.4490	16,929,631	12,782,000	16,116,666		(16,755)			4.563	3.243	JD	25,922	405,696	12/10/2020	06/15/2048
031162-CF-5	AMGEN INC SENIOR CORP BND			1	2.A FE	5,733,750	136.4040	6,820,200	5,000,000	5,717,957		(12,586)			4.663	3.851	JD	10,362	233,150	09/17/2019	06/15/2051
031162-CX-6	AMGEN INC SENIOR CORP BND 144A			2	2.A FE	7,928,000	100.4680	7,928,000	7,928,000	7,928,000					2.770	2.770	MS	81,742		08/17/2020	09/01/2053
03209S-AH-4	AMPHENOL CORPORATION SENIOR CORP BND			2	2.A FE	8,317,008	122.4160	10,191,132	8,325,000	8,317,996		676			4.350	4.362	JD	30,178	362,138	01/07/2019	06/01/2029
032654-AK-1	ANALOG DEVICES INC SENIOR CORP BND			1	2.A FE	9,253,618	139.7150	12,496,110	8,944,000	9,240,758		(6,236)			5.300	5.060	JD	21,068	474,032	12/20/2018	12/15/2045
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND			2	2.B FE	22,847,156	130.0230	30,977,980	23,825,000	22,884,827		21,933			4.900	5.173	FA	486,427	1,105,685	10/28/2020	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	2.B FE	2,498,000	124.4720	3,109,311	2,498,000	2,498,000					4.439	4.439	AO	26,181	110,886	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	2.B FE	4,293,819	131.3730	5,254,920	4,000,000	4,277,039		(4,964)			4.950	4.432	JJ	91,300	172,013	10/28/2020	01/15/2042
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO			1	2.B FE	13,117,286	126.5400	16,323,660	12,900,000	13,114,857		(2,938)			4.600	3.775	AO	125,273	593,400	02/27/2020	04/15/2048
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO			2	2.A FE	3,663,240	124.1770	4,346,195	3,500,000	3,645,047		(3,599)			4.625	4.339	FA	67,448	161,875	05/07/2015	02/01/2044
036752-AD-5	ANTHEM INC SENIOR CORP BND			1	2.B FE	12,464,817	128.8920	15,370,371	11,925,000	12,446,096		(10,897)			4.375	4.102	JD	43,477	521,719	09/17/2019	12/01/2047
037735-CV-7	APPALACHIAN POWER CO SENIOR CORP BND			2	1.G FE	6,570,028	128.4560	7,153,715	5,569,000	6,540,064		(26,038)			4.450	3.381	JD	20,652	247,821	10/31/2019	06/01/2045
037833-BX-7	APPLE INC SENIOR CORP BND			1	1.B FE	16,471,001	142.1460	19,900,440	14,000,000	16,351,910		(53,051)			4.650	3.608	FA	231,467	618,450	10/28/2020	02/23/2046
037833-CD-0	APPLE INC SENIOR CORP BND			1	1.B FE	8,014,602	128.5970	9,829,955	7,644,000	8,004,350		(9,436)			3.850	3.556	FA	120,170	294,294	09/17/2019	08/04/2046
037833-CU-2	APPLE INC SENIOR CORP BND		SD	2	1.B FE	322,215	107.8250	323,475	900,000	318,616		(3,599)			2.850	0.876	MM	1,187	4,275	05/15/2020	05/11/2024
037833-CU-2	APPLE INC SENIOR CORP BND			2	1.B FE	107,405	107.8250	107,825	100,000	106,205		(1,200)			2.850	0.876	MM	396	1,425	05/15/2020	05/11/2024
037833-DG-2	APPLE INC SENIOR CORP BND			2	1.B FE	5,424,900	126.1360	6,306,800	5,000,000	5,412,627		(9,727)			3.750	3.280	MM	25,000	187,500	09/17/2019	11/13/2047
037833-DQ-0	APPLE INC SENIOR CORP BND			1	1.B FE	8,527,024	112.1740	9,871,312	8,800,000	8,534,022		5,753			2.950	3.110	MS	79,322	259,600	10/11/2019	09/11/2049
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP BND			1	1.G FE	7,085,600	138.6120	9,432,547	6,805,000	7,070,876		(6,192)			4.350	4.096	AO	74,004	296,018	08/01/2019	04/01/2047
038790-AF-1	AREIT OPERATING PARTNERSHIP L ARC PROPE			1	2.C FE	3,935,000	109.9780	4,399,120	4,000,000	3,974,324		7,513			4.600	4.826	FA	74,111	184,000	03/02/2015	02/06/2024
039483-BO-4	AROCHE DANIELS MIDLAND CO SENIOR CORP BN			1	1.F FE	3,285,721	142.9030	4,429,993	3,100,000	3,279,729		(3,413)			4.500	4.146	MS	41,075	139,500	03/14/2019	03/15/2049
040555-CU-6	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1.G FE	4,679,386	121.6490	6,007,028	4,938,000	4,690,374		5,328			3.750	4.065	MM	23,661	185,175	12/20/2018	05/15/2046
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			2	1.G FE	16,040,871	128.9850	18,270,725	14,165,000	15,996,970		(39,914)			4.200	3.461	FA	224,751	594,930	11/20/2019	08/15/2048
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			1	1.F FE	7,546,750	119.2530	11,329,035	9,500,000	7,563,153		(16,403)			3.500	3.314	JD	27,708	342,660	05/19/2020	12/01/2049
049560-AK-1	ATMOS ENERGY CORPORATION CORP BND			1	1.E FE	10,869,352	144.1270	14,412,700	10,000,000	10,736,488		(21,344)			5.500	4.917	JD	24,444	550,000	09/30/2013	06/15/2041
05348E-BB-4	AVALONBAY COMMUNITIES INC SENIOR CORP BN			2	1.G FE	9,484,244	125.3080	10,400,564	8,300,000	9,449,614		(27,386)			4.150	3.348	JJ	172,225	344,450	09/17/2019	07/01/2047
05379B-AO-0	AVISTA CORP SECURED CORP BND			1	1.G																

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC SENIOR COR	2			1.G FE	9,784,653		112,9930	9,500,000	9,779,189				(5,464)	4.080	3.807	JD	17,227	387,600	01/13/2020	12/15/2047
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO CORP BND	1			1.G FE	9,851,724		152,3650	8,338,000	9,543,621				(49,324)	6.350	5.011	AO	132,366	529,463	09/30/2013	10/01/2036
059165-EL-0	BALTIMORE GAS AND ELECTRIC CO SENIOR COR	2			1.F FE	11,909,840		111,6780	12,000,000	11,912,241				1,848	3.200	3.239	MS	113,067	387,200	09/09/2019	09/15/2049
06051G-FC-8	BANK OF AMERICA CORP SENIOR CORP BND	1			1.G FE	6,648,900		140,3700	6,000,000	6,593,738				(14,801)	5.000	4.318	JJ	133,333	300,000	01/06/2017	01/21/2044
06051G-FO-7	BANK OF AMERICA CORP SUB CORP BND	1			2.A FE	602,906		138,0300	625,000	604,951				418	4.750	4.979	AO	5,773	29,688	08/27/2015	04/21/2045
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP BND MTN	1			1.G FE	17,984,775		132,3600	16,100,000	17,878,210				(37,475)	4.443	3.772	JJ	319,908	698,955	10/28/2020	01/20/2048
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND MT	1			1.G FE	4,126,128		124,9930	4,100,000	4,130,723				2,193	3.946	3.874	JJ	71,006	125,877	10/28/2020	01/23/2049
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP BND MT	2			1.G FE	27,047,987		131,1970	26,239,400	27,038,647				(9,340)	4.330	2.820	MS	254,989		12/09/2020	03/15/2050
06849R-AC-6	BARRICK NORTH AMERICA FINANCE CORP BND	1			2.A FE	1,248,374		149,5940	840,000	1,245,607				(2,768)	7.500	3.745	MS	18,550		10/28/2020	09/15/2038
07274N-AQ-6	BAYER US FINANCE I I LLC SENIORCORPBND144	1			2.A FE	22,465,960		128,7920	22,000,000	22,464,593				(2,970)	4.875	4.725	JD	17,875	1,023,750	08/24/2020	06/25/2048
07274N-BA-0	BAYER US FINANCE I I LLC CORP BND	1			2.A FE	2,623,218		125,7160	2,500,000	2,611,250				(5,056)	5.500	5.065	JJ	57,674	137,500	07/12/2018	07/30/2035
07274N-BD-4	BAYER US FINANCE I I LLC SENIOR CORP BND	2			2.A FE	3,902,509		99,0510	4,700,000	3,949,834				19,557	3.600	4.797	JJ	78,020	169,200	07/12/2018	07/15/2042
07274N-BH-5	BAYER US FINANCE I I LLC SENIOR CORP BND	1			2.A FE	23,451,091		119,8570	20,967,000	23,445,763				(10,816)	4.700	4.090	JJ	454,401	633,725	06/30/2020	07/15/2064
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE SECURED CORP	1			1.F FE	2,671,420		141,3390	2,000,000	2,662,094				(9,326)	5.259	3.154	MN	13,440	52,590	07/16/2020	11/15/2046
075887-AV-1	BECTON DICKINSON AND COMPANY CORP BND	1			2.C FE	10,050,572		131,4310	8,554,000	9,827,439				(36,762)	6.000	4.770	MN	65,581	493,164	10/28/2020	05/15/2039
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP	1			2.C FE	4,255,905		131,3060	4,250,000	4,255,641				(111)	4.669	4.660	JD	13,780	198,433	03/28/2018	06/06/2047
084664-CQ-2	BERKSHIRE HATHAWAY FINANC CORP SENIOR CO	1			1.C FE	14,661,676		132,0530	16,506,625	14,615,780				(45,896)	4.200	3.177	FA	198,333	525,000	01/13/2020	08/15/2048
09062X-AD-5	BIODEN INC SENIOR CORP BND	1			1.G FE	3,545,256		135,7900	2,600,000	3,537,781				(7,475)	5.200	3.076	MS	39,809		09/15/2020	09/15/2045
092113-AS-8	BLACK HILLS CORPORATION SENIOR CORP BND	2			2.A FE	6,097,068		116,9760	5,000,000	6,095,166				(1,902)	3.875	3.036	AO	40,903		12/02/2020	10/15/2049
097023-AX-3	BOEING CO BOEING CO	1			2.C FE	18,033,679		136,2980	18,434,305	17,229,584				(127,399)	6.875	4.632	MS	273,787	929,844	09/30/2013	03/15/2039
097023-BS-3	BOEING CO SENIOR CORP BND	1			2.C FE	870,525		97,5810	900,000	873,310				637	3.375	3.553	JD	1,350	30,375	05/16/2016	06/15/2046
097023-BZ-7	BOEING CO SENIOR CORP BND	1			2.C FE	4,611,156		100,8250	4,406,300	4,605,607				(4,654)	3.625	3.358	MS	53,167	159,500	10/11/2019	03/01/2048
097023-CQ-6	BOEING CO SENIOR CORP BND	2			2.C FE	25,369,100		105,1590	26,289,750	25,502,186				(7,381)	3.750	3.667	FA	390,625	940,104	09/17/2019	02/01/2050
097023-CR-4	BOEING CO SENIOR CORP BND	2			2.C FE	8,327,550		107,0260	8,562,080	8,322,739				(3,899)	3.950	3.748	FA	131,667	316,878	09/17/2019	08/01/2059
099724-AH-9	BORGWARNER INC SENIOR CORP BND	1			2.B FE	9,711,174		117,2300	9,875,000	9,717,039					4.375	4.484	MS	127,209	432,031	06/27/2019	03/15/2045
10112R-BB-9	BOSTON PROPERTIES LP SENIOR CORP BND	2			2.A FE	9,981,500		111,6260	10,000,000	9,983,937				1,609	3.400	3.422	JD	9,444	340,000	06/12/2019	06/21/2029
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	2			1.F FE	6,351,118		144,6380	6,100,000	6,349,543				(1,575)	5.000	4.700	FA	115,222	143,750	10/28/2020	08/15/2045
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	2			1.F FE	11,969,641		134,6880	12,000,000	11,970,539				898	4.350	4.366	MN	66,700	261,000	07/17/2020	11/15/2047
11041R-AL-2	BAE SYSTEMS FINANCE INC BAE SYSTEMS FINA	1			2.B FE	2,308,827		134,2530	1,720,000	2,061,639				(45,185)	7.500	4.000	JJ	64,500	129,000	12/19/2014	07/01/2027
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO	2			1.G FE	17,441,963		127,2240	17,242,000	17,410,707				(20,507)	4.273	3.508	MS	216,932	585,209	04/07/2020	03/15/2048
114259-AU-8	BROOKLYN UNION GAS COMPANY THE SENIOR CO	1			1.G FE	9,691,162		132,4430	10,690,799	9,647,258				(33,875)	4.487	3.394	MS	117,712	362,191	09/10/2019	03/04/2049
115637-AP-5	BROWN-FORMAN CORPORATION SENIOR CORP BND	1			1.G FE	2,429,284		134,7520	2,200,000	2,420,472				(5,491)	4.500	3.857	JJ	45,650	99,000	05/08/2019	07/15/2045
12189L-AA-9	BURLINGTON NORTHERN SANTA FE L SENIOR CO	1			1.E FE	4,643,916		148,2730	5,714,441	4,596,457				(25,308)	5.750	4.253	MN	36,934	221,605	01/25/2019	05/01/2040
12189L-AE-1	BURLINGTON NORTHERN SANTA FE L CORP BND	2			1.E FE	3,481,470		145,6470	3,000,000	3,454,746				(14,267)	5.400	4.263	JD	13,500	162,000	01/25/2019	06/01/2041
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE L SENIOR CO	1			1.E FE	2,093,080		132,5760	2,000,000	2,080,330				(2,423)	4.400	4.110	MS	25,911	88,000	03/12/2015	03/15/2042
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO	1			1.G FE	6,875,867		130,6090	6,700,000	6,858,460				(3,958)	4.150	3.995	AO	69,513	278,050	04/01/2016	04/01/2045
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE L SENIOR CO	1			1.G FE	4,509,155		127,7860	4,738,000	4,518,693				4,711	3.900	4.197	FA	76,993	184,782	12/20/2018	08/01/2046
12189T-AD-6	BURLINGTON NORTHERN SANTA FE SENIOR CORP	1			1.E FE	7,677,724		157,1950	8,782,485	7,340,305				(77,272)	7.290	4.454	JD	33,941	407,292	05/25/2016	06/01/2036
124857-AN-3	CBS CORP SENIOR CORP BND	1			2.B FE	4,460,775		119,6980	4,500,000	4,469,452				2,078	4.600	4.639	JJ	95,450	174,800	10/28/2020	01/15/2045
12626P-AF-0	CRH AMERICA INC SENIOR CORP BND	1			2.A FE	10,091,320		148,9640	15,239,017	10,123,037				5,223	6.400	6.522	AO	138,219	654,720	11/20/2013	10/15/2033
12626P-AN-3	CRH AMERICA INC SENIOR CORP BND 144A	1			2.A FE	5,139,352		132,9510	5,050,000	5,142,744				197	5.125	4.980	MN	30,914	244,911	10/28/2020	05/18/2045
126408-GU-1	CSX CORP CORP BND	1			2.A FE	5,222,868		139,8530	5,000,000	5,189,510				(5,389)	5.500	5.191	AO	58,056	275,000	09/30/2013	04/15/2041
126408-HC-0	CSX CORP SENIOR CORP BND	1			2.A FE	5,703,212		125,3500	5,810,000	5,710,782				1,740	3.950	4.050	MN	38,249	229,495	06/23/2016	05/01/2050
126408-HF-3	CSX CORP SENIOR CORP BND	1			2.A FE	1,523,355		119,7940	1,500,000	1,522,673				(532)	3.800	3.707	MN	9,500	57,000	08/01/2019	11/01/2046
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND	1			2.B FE	3,514,090		134,6360	4,039,080	3,467,442				(11,456)	5.125	4.094	JJ	68,760	153,750	09/20/2016	07/20/2045
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND	1			2.B FE	24,395,800		135,5280	20,000,000	24,319,154				(76,646)	5.050	3.762	MS	269,333	1,010,000	02/27/2020	03/25/2048
12739J-AA-9	CADENCE BANK NA CADENCE BANK NA	2			2.B FE	6,000,000		90,9300	6,000,000	6,000,000					6.250	6.248	JD	3,125	375,000	06/09/2014	06/28/2029
13343A-AD-2	CAMERON LNG LLC SECURED CORP BND 144A	1			1.G FE	600,000		112,7610	600,000	600,000					3.701	3.701	JJ	10,239	13,077	12/05/2019	01/15/2039
14149Y-AW-8	CARDINAL HEALTH INC SENIOR CORP BND																				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP BND			1	2.C FE	34,641,449		111,9020	32,027,000	34,638,844			(2,605)		3.577	3.290	AO	273,672		12/10/2020	04/05/2050
149123-BE-0	CATERPILLAR INC CATERPILLAR INC			1	1.G FE	7,027,029		173,7630	5,100,000	6,868,357			(29,176)		7.375	5.035	MS	125,375		12/19/2014	03/01/2097
149123-CE-9	CATERPILLAR INC SENIOR CORP BND			1	1.G FE	21,496,125		148,0450	20,000,000	21,476,886			(14,232)		4.750	4.354	MN	121,389		12/19/2019	05/15/2064
14916R-AD-6	CATHOLIC HEALTH INITIATIVES SECURED CORP			1	2.A FE	15,667,240		117,1710	16,000,000	15,690,128			8,487		4.350	4.492	MN	116,000		03/08/2019	11/01/2042
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO			1	2.A FE	15,400,167		122,6270	13,879,000	15,381,953			(18,214)		4.100	3.403	MS	189,680		09/25/2020	09/01/2047
15361G-AU-9	CENTRAL HUDSON GAS & ELEC CORP CENTRAL H			1	1.G FE	5,206,698		129,1370	4,720,000	5,127,828			(12,690)		5.800	5.082	MN	45,627		09/30/2013	11/01/2039
161175-BA-1	CHARTER COMMUNICATIONS HOLDING SENIOR C			1	2.C FE	15,668,866		141,4460	15,500,000	15,668,501			(2,921)		6.484	6.399	AO	189,837	1,005,020	11/02/2018	10/23/2045
161175-BN-3	CHARTER COMMUNICATION OPER LLC SECURED CO			1	2.C FE	7,542,031		130,8440	6,650,000	7,523,309			(15,569)		5.750	4.867	AO	95,594		10/10/2019	04/01/2048
171340-AL-6	CHURCH & DWIGHT CO INC SENIORCORPBND			1	2.A FE	6,504,183		124,9300	7,000,000	6,526,007			9,241		3.950	4.383	FA	115,208		12/13/2018	08/01/2047
172967-AS-0	CITIGROUP INC - LT GTD CORP BND			1	2.A FE	8,973,256		166,7100	12,449,903	8,967,175			(1,080)		6.875	5.713	FA	193,961		03/25/2014	02/15/2098
172967-EP-2	CITIGROUP INC - LT GTD CORP BND			1	2.A FE	3,718,667		147,8310	3,000,000	3,588,536			(20,934)		6.875	5.142	MS	66,458	206,250	09/30/2013	03/05/2038
172967-HA-2	CITIGROUP INC - LT GTD SUB CORP BND			1	2.B FE	3,550,994		162,8100	3,080,000	3,510,531			(9,266)		6.675	5.581	MS	61,677	205,590	02/17/2016	09/13/2043
172967-HS-3	CITIGROUP INC - LT GTD SUB CORP BND			1	2.B FE	35,568,332		141,0910	48,006,213	34,025,000			(25,801)		5.300	4.985	MN	275,508	1,774,573	10/28/2020	05/06/2044
185508-AE-8	CLECO POWER LLC CORP BND			1	2.A FE	9,107,397		138,3550	10,931,429	8,952,691			(28,609)		6.500	5.186	JD	42,797		10/28/2020	12/01/2035
19416Q-EJ-5	COLGATE-PALMOLIVE CO SENIORCORPBND			1	1.D FE	9,927,700		134,1440	10,000,000	9,931,779			1,998		4.000	4.044	FA	151,111		07/12/2018	08/15/2045
195869-AL-6	COLONIAL PIPELINE CO CORP BND 144A			1	1.G FE	3,645,822		134,0090	4,020,270	3,520,120			(20,067)		6.375	4.842	FA	79,688		09/30/2013	08/01/2037
20030N-AY-7	COMCAST CORPORATION SENIOR CORP BND			1	1.G FE	631,410		158,1190	500,000	612,636			(3,750)		6.550	4.712	JJ	16,375	32,750	06/05/2015	07/01/2039
20030N-BU-4	COMCAST CORPORATION SENIOR CORP BND			1	1.G FE	2,478,150		115,1270	2,500,000	2,480,152			479		3.400	3.447	JJ	479	85,000	07/12/2016	07/15/2046
20030N-CM-1	COMCAST CORPORATION SENIORCORPBND			1	1.G FE	12,218,900		139,7140	10,000,000	12,162,292			(46,978)		4.700	3.468	AO	99,222		10/11/2019	10/15/2048
20030N-CZ-2	COMCAST CORPORATION SENIOR CORP BND			1	1.G FE	23,938,320		118,0070	28,321,680	23,938,863			692		3.450	3.464	FA	345,000		11/07/2019	02/01/2050
20268J-AD-5	COMMONSPIRIT HEALTH SENIOR CORP BND			1	1.F FE	10,107,397		113,0980	28,992,672	25,635,000					3.817	3.817	AO	244,622	1,087,209	08/07/2019	10/01/2049
202795-JP-6	COMMONWEALTH EDISON CO SECURED CORP BND			1	1.F FE	5,345,029		128,0120	5,504,516	5,339,290			(5,739)		4.000	2.747	MS	57,333		10/06/2020	03/01/2049
205887-AX-0	CONAGRA BRANDS INC SENIOR CORP BND			1	2.C FE	2,551,424		150,0730	2,000,000	2,377,248			(28,438)		8.250	5.693	MS	48,583	165,000	09/30/2013	09/15/2030
207597-DV-4	CONNECTICUT LIGHT AND POWER CO CONNECTIC			1	1.E FE	4,145,227		148,2150	4,861,452	3,280,000			(4,024,193)		6.350	4.293	JD	17,357		10/28/2020	06/01/2036
20826F-AR-7	CONOCOPHILLIPS CO SENIOR CORP BND			1	1.F FE	14,347,000		152,1950	15,219,500	14,217,913			(107,267)		5.950	3.410	MS	175,194	595,000	10/11/2019	03/15/2046
209111-ES-8	CONSOLIDATED EDISON CO OF NEW CONSOLIDAT			1	2.A FE	3,678,518		145,2340	4,357,020	3,545,015			(21,223)		6.300	4.712	FA	71,400	189,000	09/30/2013	08/15/2037
209111-FA-6	CONSOLIDATED EDISON CO OF NEW CONSOLIDAT			1	2.A FE	5,779,832		139,2570	6,962,850	5,652,625			(20,233)		5.700	4.671	JD	12,667	285,000	09/30/2013	06/15/2040
209111-FL-2	CONSOLIDATED EDISON CO OF NEW SENIORCORP			1	2.A FE	2,230,785		118,3780	2,350,000	2,236,295			2,319		3.875	4.179	JD	4,047	91,063	08/02/2018	06/15/2047
209111-FQ-1	CONSOLIDATED EDISON CO OF NEW SENIOR COR			1	2.A FE	12,041,800		132,0540	13,205,400	12,008,057			(26,261)		4.500	3.523	MN	57,500	450,000	09/06/2019	05/15/2058
209111-FT-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR			1	1.G FE	14,757,464		133,2260	15,987,120	14,701,061			(56,403)		4.650	3.307	JD	46,500	558,000	01/13/2020	12/01/2048
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR			1	1.G FE	5,496,075		123,5920	6,797,560	5,498,169			34		4.125	4.127	MN	28,990	226,875	05/06/2019	05/15/2049
209111-FW-8	CONSOLIDATED EDISON CO OF NEW SENIOR COR			1	1.G FE	19,900,600		115,6750	23,135,000	19,902,003			1,223		3.700	3.724	MN	94,556	754,389	11/05/2019	11/15/2059
209111-FY-4	CONSOLIDATED EDISON CO OF NEW SENIOR COR			2	1.G FE	25,514,251		121,8380	24,367,600	25,506,440			(7,811)		3.950	2.847	AO	197,500		12/07/2020	04/01/2050
21036P-AT-5	ANTHEM INC SENIOR CORP BND			1	2.C FE	9,208,207		126,2130	11,769,362	9,325,000			2,129		4.500	4.578	MN	60,613	419,625	03/23/2018	05/09/2047
21036P-BD-9	ANTHEM INC SENIOR CORP BND			2	2.C FE	4,754,155		140,7030	4,924,605	3,500,000			(7,080)		5.250	3.270	MN	23,479	91,875	09/25/2020	11/15/2048
219350-BK-0	CORNING INC SENIOR CORP BND			1	2.A FE	6,435,150		141,4810	7,074,050	6,414,300			(20,850)		5.350	3.698	MN	34,181	267,500	04/14/2020	11/15/2048
219350-BP-9	CORNING INC SENIOR CORP BND			1	2.A FE	14,630,226		122,6270	17,780,915	14,500,000			(1,853)		3.900	3.757	MN	72,258	559,217	01/13/2020	11/15/2049
219350-BQ-7	CORNING INC SENIOR CORP BND			2	2.A FE	20,358,560		137,2780	27,465,600	20,357,422			(1,000)		5.450	5.350	MN	139,278	1,077,889	11/14/2019	11/15/2079
224044-AN-7	COX COMMUNICATIONS INC SENIOR CORP BND			1	2.B FE	461,632		129,1190	525,514	407,000			(3,948)		6.800	5.300	FA	11,532	27,676	04/06/2016	08/01/2028
224044-BR-7	COX COMMUNICATIONS INC SENIOR CORP BND 144A			1	2.B FE	4,986,605		139,4090	6,970,450	4,989,412			372		6.450	6.472	JD	26,875	322,500	09/30/2013	12/01/2036
224044-BY-2	COX COMMUNICATIONS INC SENIOR CORP BND 1			1	2.B FE	1,034,820		129,1370	1,291,370	1,030,539			(804)		4.700	4.480	JD	2,089	47,000	01/07/2015	12/15/2042
22541L-AE-3	CREDIT SUISSE USA INC CREDIT SUISSE (USA			1	1.F FE	14,537,988		137,0730	17,073,430	13,535,068			(164,426)		7.125	4.535	JJ	361,396	783,750	12/19/2014	07/15/2032
22822V-AM-3	CROWN CASTLE INTL CORP SENIOR CORP BND			2	2.C FE	1,350,440		136,1780	1,361,780	1,348,153			(2,287)		5.200	3.275	FA	19,844		09/10/2020	02/15/2049
22822V-AQ-4	CROWN CASTLE INTL CORP SENIOR CORP BND			2	2.C FE	20,421,906		121,5490	19,698,231	20,419,307			(2,599)		4.150	3.090	JJ	336,275		12/18/2020	07/01/2050
23204H-BM-9	CUSTOMERS BANK CUSTOMERS BANK			2	2.B FE	6,000,000		106,2800	6,376,800	6,000,000					6.125	6.123	JD	5,104	367,500	06/25/2014	06/26/2029
233331-AJ-6	DTE ENERGY COMPANY DTE ENERGY COMPANY			1	2.B FE	9,008,780		143,6360	11,348,680	8,719,974			(46,548)		6.375	5.221	AO	106,334	503,689	09/30/2013	04/15/2033
235851-AV-4	DANAHER CORPORATION SENIOR CORP BND			2	2.A FE	18,804,300		103,8000	19,727,700	18,805,298			998		2.600	2.650	AO	116,639		09/29/2020	10/01/2050
240019-BV-0	DAYTON POWER AND LIGHT CO SECURED CORP B			1	2.A FE	6,235,203		116,0880	7,284,522	6,275,000			793		3.950	3.987	JD	11,016	247,863	04/15/2020	06/15/2049
247109-BT-7	DELMARVA POWER & LIGHT COMPANY SECURED C			1	1.F FE	2,679,443		124,8360	3,014,789	2,415,000											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-EH-5	WALT DISNEY CO SENIOR CORP BND			1	2.A FE	4,706,488	158.0320	6,321,280	4,000,000	4,679,365			(24,772)		6.650	5.133	MN	33,989	266,000	11/26/2019	11/15/2037
254687-ET-9	WALT DISNEY CO SENIOR CORP BND			1	2.A FE	213,776	146.2750	223,801	153,000	213,229			(547)		5.400	3.000	AO	2,066	4,131	09/10/2020	10/01/2043
254687-EX-0	WALT DISNEY CO SENIOR CORP BND			2	1.G FE	7,072,725	139.7050	9,360,235	6,700,000	7,064,112			(7,917)		4.950	4.575	AO	70,015	331,650	11/26/2019	10/15/2045
254687-FB-7	WALT DISNEY CO SENIOR CORP BND			2	2.A FE	3,412,693	135.8620	4,313,619	3,175,000	3,407,260			(4,963)		4.750	4.275	MN	19,270	150,813	11/26/2019	11/15/2046
254687-GA-8	WALT DISNEY CO SENIOR CORP BND			2	1.G FE	4,582,200	127.0520	5,082,080	4,000,000	4,578,481			(3,719)		3.800	3.152	MN	20,267	76,000	06/25/2020	05/13/2060
257375-AF-2	DOMINION GAS HOLDINGS LLC SENIOR CORP BND			2	2.A FE	6,762,263	128.4350	7,772,886	6,052,000	6,751,112			(11,151)		4.800	4.012	MN	48,416	145,248	05/27/2020	11/01/2043
25746U-BM-0	DOMINION ENERGY INC CORP BND			1	2.B FE	4,067,856	131.0510	5,110,989	3,900,000	4,059,611			(4,762)		4.900	4.586	FA	79,625	191,100	03/08/2020	08/01/2041
260003-AF-5	DOVER CORP CORP BND			1	2.A FE	1,100,549	133.2840	1,332,840	1,000,000	1,077,867			(3,597)		5.375	4.641	AO	11,347	53,750	09/30/2013	10/15/2035
260003-AG-3	DOVER CORP CORP BND			1	2.A FE	241,134	140.8090	281,618	200,000	238,547			(1,398)		6.600	4.926	MS	3,887	13,200	02/07/2019	03/15/2038
260543-BJ-1	DOW CHEMICAL COMPANY THE CORP BND			2	2.C FE	10,227,933	142.5830	11,834,389	8,300,000	9,714,235			(124,848)		7.375	4.968	MN	102,021	612,125	12/17/2018	11/01/2029
260543-CE-1	DOW CHEMICAL COMPANY THE SENIOR CORP BND			1	2.C FE	5,522,400	132.1510	6,607,550	5,000,000	5,484,744			(14,677)		5.250	4.517	MN	33,542	262,500	03/22/2018	11/15/2041
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND			2	2.B FE	4,458,546	135.0550	5,537,255	4,100,000	4,451,482			(6,437)		4.800	4.271	MN	25,147	196,800	11/25/2019	05/15/2049
260543-DD-2	DOW CHEMICAL COMPANY THE SENIOR CORP BND			2	2.B FE	17,118,140	112.3550	16,853,250	15,000,000	17,115,793			(2,347)		3.600	3.171	MN	187,500		12/09/2020	11/15/2050
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR CORP BND			1	2.A FE	37,163,350	145.3160	50,860,600	35,000,000	37,094,203			(35,146)		5.419	5.015	MN	242,350	1,896,650	12/20/2018	11/15/2048
26138E-AT-6	KEURIG DR PEPPER INC SENIORCORPBND			1	2.B FE	3,318,815	128.5220	4,755,314	3,700,000	3,333,969			7,068		4.500	5.214	MN	21,275	166,500	05/01/2019	11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC SENIOR CORP BND			1	2.B FE	7,144,066	127.3430	9,105,025	7,150,000	7,144,498			111		4.420	4.425	JD	14,046	316,030	12/05/2016	12/15/2046
26186R-AA-9	DREXEL UNIVERSITY SENIOR CORP BND			1	1.F FE	8,020,000	107.5900	8,628,718	8,020,000	8,020,000					3.215	3.215	MN	42,974	70,907	07/15/2020	05/01/2050
26441C-AP-0	DUKE ENERGY CORP SENIOR CORP BND			1	2.A FE	1,012,745	131.8270	1,133,712	860,000	998,588			(3,397)		4.800	3.784	JD	1,835	41,280	07/14/2016	12/15/2045
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP BND			1	2.A FE	4,563,708	116.2550	5,405,858	4,650,000	4,569,681			1,792		3.750	3.856	MS	58,125	174,375	07/31/2017	09/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B			1	1.F FE	9,890,925	149.9590	10,785,051	7,192,000	9,549,636			(87,024)		6.000	3.433	JJ	198,979	380,520	10/28/2020	01/15/2038
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC SECURED CORP B			2	1.F FE	4,867,200	113.8360	5,691,800	5,000,000	4,870,713			2,697		3.200	3.341	FA	60,444	160,444	09/17/2019	08/15/2049
26882P-BE-1	ERAC USA FINANCE LLC SENIOR CORP BND 144			1	2.A FE	3,197,739	155.0950	3,954,923	2,550,000	3,094,288			(20,363)		7.000	5.086	AO	37,683	178,500	06/23/2015	10/15/2037
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP BND 144			2	2.A FE	6,574,860	125.1820	7,510,920	6,000,000	6,570,344			(4,516)		4.200	3.623	MN	42,000	126,000	08/24/2020	11/01/2046
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND			1	2.C FE	294,117	126.5920	316,480	250,000	293,643			(258)		4.650	3.527	AO	2,454	3,488	10/28/2020	10/15/2044
278642-AF-0	EBAY INC SENIOR CORP BND			1	2.A FE	323,837	113.8520	330,171	290,000	323,336			(501)		4.000	3.242	JJ	5,349		07/15/2020	07/15/2042
278865-AM-2	ECOLAB INC SENIOR CORP BND			1	2.A FE	578,465	144.0020	636,489	442,000	570,020			(2,412)		5.500	3.518	JD	1,553	20,383	10/28/2020	12/08/2041
278865-AW-0	ECOLAB INC SENIOR CORP BND			1	2.A FE	4,205,945	118.3380	4,999,781	4,225,000	4,207,571			396		3.700	3.725	MN	26,054	156,325	10/13/2016	11/01/2046
278865-BA-7	ECOLAB INC SENIORCORPBND144A			1	1.G FE	8,357,721	127.9810	10,456,048	8,170,000	8,351,860			(4,204)		3.950	3.812	JD	26,893	322,715	08/01/2019	12/01/2047
28370T-AF-6	EL PASO PIPELINE PARTNERS OPER SENIOR CO			1	2.B FE	3,142,434	114.4610	3,777,213	3,300,000	3,166,813			4,076		4.700	4.997	MN	25,850	140,295	10/28/2020	11/01/2042
291011-BB-9	EMERSON ELECTRIC CO CORP BND			1	1.F FE	6,812,945	143.0960	8,156,472	5,700,000	6,619,090			(30,864)		6.125	4.791	AO	73,704	349,125	09/30/2013	04/15/2039
29273R-AJ-8	ENERGY TRANSFER OPERATING LP CORP BND			1	2.C FE	4,064,015	132.9320	4,652,620	3,500,000	3,977,199			(14,806)		7.500	6.210	JJ	131,250	262,500	12/19/2014	07/01/2038
29273R-AZ-2	ENERGY TRANSFER OPERATING LP SENIOR CORP			1	2.C FE	1,083,054	113.2760	1,132,760	1,000,000	1,078,579			(1,808)		5.950	5.342	AO	14,875	59,500	05/17/2018	10/01/2043
29279F-AA-7	ENERGY TRANSFER OPERATING LP SENIOR CORP			1	2.C FE	14,710,000	120.9560	15,119,500	12,500,000	14,681,426			(28,574)		6.250	5.072	AO	164,931	781,250	02/27/2020	04/15/2049
29364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND			2	1.F FE	4,610,260	128.9880	4,966,038	3,850,000	4,595,589			(14,670)		4.200	3.169	AO	40,425	161,700	01/17/2020	04/01/2050
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE			1	2.A FE	10,650,534	143.1300	13,258,132	9,263,000	10,476,944			(34,365)		6.450	5.362	MS	199,155	597,464	03/08/2019	09/01/2040
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	2.A FE	547,695	137.2910	686,455	500,000	542,253			(1,102)		5.700	5.045	FA	10,767	28,500	06/05/2015	02/15/2042
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR			1	2.A FE	11,529,200	126.2170	12,621,700	10,000,000	11,493,985			(29,562)		4.800	3.910	FA	200,000	480,000	10/11/2019	02/01/2049
294429-AG-0	EQUIFAX INC CORP BND			1	2.B FE	5,886,922	137.4940	6,970,946	5,070,000	5,752,999			(24,877)		7.000	5.719	AO	177,450	354,900	08/04/2016	07/01/2037
30161N-AV-3	EXELON CORPORATION SENIOR CORP BND			1	2.B FE	5,155,669	127.5110	6,152,406	4,825,000	5,136,062			(5,888)		4.450	4.022	AO	45,328	205,256	08/04/2020	04/15/2046
30161N-AY-7	EXELON CORPORATION SENIOR CORP BND			2	2.B FE	8,650,909	132.9730	8,875,948	6,675,000	8,647,587			(3,322)		4.700	3.302	AO	66,231	42,424	12/02/2020	04/15/2050
30231G-BF-8	EXXON MOBIL CORP SENIOR CORP BND			2	1.C FE	20,274,200	124.5350	24,907,000	20,000,000	20,266,865					4.227	4.124	MS	239,530	422,700	03/17/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORP SENIOR CORP BND			1	1.C FE	25,848,500	130.9260	32,731,500	25,000,000	25,896,675			(11,825)		4.327	4.127	MS	306,496	540,875	03/17/2020	03/19/2050
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO			1	1.G FE	227,121	117.8350	261,594	222,000	227,243					4.500	4.330	JD	833	8,966	10/28/2020	12/01/2044
31428X-AT-3	FEDEX CORP SENIOR CORP BND			1	2.B FE	6,217,260	116.6470	8,748,525	7,500,000	6,392,774			28,027		3.750	5.001	FA	121,094	290,625	09/30/2013	08/01/2042
31428X-BE-5	FEDEX CORP SENIOR CORP BND			1	2.B FE	11,958,818	130.1420	13,144,342	10,100,000	11,925,941			(19,322)		4.750	3.618	MN	61,301	320,625	10/28/2020	11/15/2045
31428X-BG-0	FEDEX CORP SENIOR CORP BND			1	2.B FE	7,238,400	128.6500	7,719,000	6,000,000	7,227,476			(7,109,924)		4.550	3.330	AO	68,250	136,500	08/24/2020	04/01/2046
31428X-BN-5	FEDEX CORP SENIORCORPBND			1	2.B FE	5,337,000	126.3520	6,317,600	5,000,000												

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP BND	2			2.A FE	1,133,974		1,265,760	1,000,000	1,133,572		(542)			4.375	3.549	FA	18,229	13,891	10/28/2020	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP BND	2			2.A FE	2,624,473		3,431,870	2,600,000	3,431,870		399			4.625	4.545	FA	46,096	108,919	10/28/2020	02/13/2047
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN				2.B PL	10,532,327		11,396,395	10,211,091	10,519,421		(9,910)			4.500	4.296	MON	38,292	459,900	09/13/2019	07/25/2041
341081-EU-7	FLORIDA POWER & LIGHT CO CORP BND	1			1.E FE	4,406,350		5,636,012	3,940,000	4,299,327		(16,930)			5.400	4.541	MS	70,290	212,760	09/30/2013	09/01/2035
341081-FP-7	FLORIDA POWER & LIGHT CO SECURED CORP BN	2			1.D FE	5,934,830		6,818,020	5,500,000	5,922,310		(9,951)			3.700	3.264	JD	16,958	203,500	09/17/2019	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP BN	2			1.D FE	6,048,054		7,042,410	5,400,000	6,029,509		(14,541)			3.950	3.290	MS	71,100	213,300	09/17/2019	03/01/2048
34959J-AH-1	FORTIVE CORP SENIOR CORP BOND	1			2.B FE	8,183,057		123,2040	7,974,000	8,167,063		(4,751)			4.300	4.139	JD	15,239	342,882	06/20/2017	06/15/2046
349631-AN-1	BEAM SUNTORY INC CORP BND	1			2.B FE	10,461,940		12,336,900	10,000,000	10,368,094		(15,396)			5.875	5.512	JJ	270,903	587,500	09/30/2013	01/15/2036
369604-BY-8	GENERAL ELECTRIC CO SENIOR CORP BND	2			2.A FE	39,411,575		48,098,733	39,550,000	39,413,630		2,055			4.350	4.371	MN	286,738	903,223	04/13/2020	05/01/2050
370334-CJ-1	GENERAL MILLS INC SENIORCORPND	1			2.B FE	3,227,788		4,591,452	3,275,000	3,229,811		789			4.700	4.791	AO	31,640	153,925	08/01/2018	04/17/2048
37045V-AF-7	GENERAL MOTORS CO SENIOR CORP BND	2			2.C FE	2,226,240		2,697,940	2,000,000	2,207,750		(4,536)			6.250	5.448	AO	30,903	125,000	06/21/2016	10/02/2043
37045V-AL-4	GENERAL MOTORS CO SENIOR CORP BND	1			2.C FE	5,623,650		7,203,700	5,000,000	5,586,009		(10,373)			6.750	5.848	AO	84,375	337,500	03/17/2016	04/01/2046
37145Q-AC-4	SUEZ WATER RESOURCES INC UNITED WATERWOR	2			5.B FE	2,239,016		2,112,434	2,000,000	2,064,164		(28,274)			6.970	5.328	MS	46,467	139,400	09/30/2013	02/03/2023
375558-AX-1	GILEAD SCIENCES INC SENIOR CORP BND	1			2.A FE	3,779,160		4,618,775	3,500,000	3,747,086		(6,297)			4.800	4.310	AO	42,000	168,000	05/07/2015	04/01/2044
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP BND	1			2.A FE	8,361,422		9,685,972	7,600,000	8,293,286		(13,962)			4.500	3.900	FA	142,500	310,500	10/28/2020	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP BND	1			2.A FE	18,111,896		20,808,780	15,700,000	18,021,008		(56,981)			4.750	3.812	MS	248,583	745,750	10/11/2019	03/01/2046
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP BND	2			2.A FE	16,301,750		18,323,400	15,000,000	16,267,366		(29,200)			4.150	3.641	MS	207,500	622,500	11/07/2019	03/01/2047
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND	1			1.F FE	7,031,900		7,894,500	5,000,000	6,929,625		(80,253)			6.375	3.412	MN	40,729	318,750	09/17/2019	05/15/2038
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR CORP BND	2			2.C FE	5,623,819		5,437,927	4,410,000	5,622,812		(1,007)			4.150	2.974	FA	69,139		12/16/2020	08/15/2049
384802-AC-8	WII GRAINGER INC SENIOR CORP BND	1			1.G FE	11,096,275		13,600,707	11,527,000	11,112,355		8,746			3.750	3.971	MN	55,234	432,263	08/01/2019	05/15/2046
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN	2			2.B PL	27,894,799		30,866,648	27,700,308	27,890,888		(10,465)			4.500	4.441	MJSD	103,876	1,212,999	09/16/2019	10/25/2036
406216-AS-0	HALLIBURTON COMPANY CORP BND 144A	2			2.A FE	14,772,200		11,891,200	10,000,000	14,743,369		(5,232)			7.600	5.118	FA	287,111	760,000	06/23/2014	08/15/2096
406216-AY-7	HALLIBURTON COMPANY CORP BND	1			2.A FE	7,972,426		8,623,380	6,000,000	7,651,535		(51,593)			7.450	5.142	MS	131,617	447,000	09/30/2013	09/15/2039
413875-AT-2	HARRIS CORPORATION SENIOR CORP BND	1			2.B FE	5,162,289		6,256,446	4,525,000	5,112,999		(14,208)			5.054	4.186	AO	40,657	228,694	07/31/2017	04/27/2045
416515-AS-3	HARTFORD FINANCIAL SERVICES GR CORP BND	1			2.A FE	1,986,980		2,311,848	1,650,000	1,986,666		(12,345)			5.950	4.411	AO	20,726	98,175	08/10/2016	10/15/2036
416515-BA-1	HARTFORD FINANCIAL SERVICES GR HARTFORD	1			2.A FE	1,496,774		1,876,525	1,242,000	1,457,060		(6,390)			6.625	5.191	MS	20,799	82,283	09/30/2013	03/30/2040
418056-AS-6	HASBRO INC CORP BND	1			2.C FE	9,947,487		11,129,334	8,630,000	9,756,768		(33,711)			6.350	5.258	MS	161,357	548,005	06/23/2015	03/15/2040
437076-BD-3	HOME DEPOT INC SENIOR CORP BND	2			1.F FE	2,373,285		3,091,788	2,173,000	2,363,830		(4,935)			4.875	4.266	FA	40,019	105,934	01/09/2019	02/15/2044
437076-BF-8	HOME DEPOT INC SENIOR CORP BND	1			1.F FE	2,507,300		3,024,226	2,275,000	2,490,059		(5,521)			4.400	3.792	MS	29,474	100,100	09/22/2017	03/15/2045
437076-BH-4	HOME DEPOT INC SENIOR CORP BND	1			1.F FE	424,500		497,483	375,000	422,825		(1,203)			4.250	3.477	AO	3,984	15,938	08/01/2019	04/01/2046
437076-BP-6	HOME DEPOT INC SENIOR CORP BND	1			1.F FE	7,406,324		9,440,067	7,550,000	7,413,854		1,857			3.500	3.590	MS	77,807	264,250	09/06/2016	09/15/2056
437076-BX-9	HOME DEPOT INC SENIOR CORP BND	1			1.F FE	24,579,677		28,974,226	20,640,000	24,466,484		(83,570)			4.500	3.446	JD	64,500	928,800	09/17/2019	12/06/2048
438516-AT-3	HONEYWELL INTERNATIONAL INC CORP BND	1			1.F FE	322,964		400,263	280,000	314,179		(1,392)			5.700	4.621	MS	4,699	15,960	09/30/2013	03/15/2037
444859-BB-7	HUMANA INC SENIOR CORP BND	1			2.C FE	517,360		640,865	500,000	515,218		(4,21)			4.625	4.404	JD	1,927	23,125	04/28/2015	12/01/2042
444859-BE-1	HUMANA INC SENIOR CORP BND	1			2.C FE	9,667,229		11,927,676	8,850,000	9,588,323		(18,223)			4.950	4.373	AO	109,519	438,075	07/21/2016	10/01/2044
454889-AT-3	INDIANA MICHIGAN POWER CO SENIOR CORP BN	2			1.G FE	5,489,763		6,195,960	4,792,000	5,472,963		(14,908)			4.250	3.440	FA	76,938	203,660	11/07/2019	08/15/2048
455434-BH-2	INDIANAPOLIS POWER & LIGHT CO CORP BND 1	1			1.G FE	4,515,808		5,586,680	4,411,628	4,411,628		(16,717)			6.050	5.092	AO	60,500	242,000	09/30/2013	10/01/2036
458140-AY-6	INTEL CORPORATION SENIORCORPND	1			1.E FE	9,225,237		10,786,881	8,469,000	9,176,608		(16,636)			4.100	3.598	MN	48,226	347,229	12/20/2018	05/11/2047
458140-BG-4	INTEL CORPORATION	1			1.E FE	1,037,673		1,171,159	980,000	1,035,897		(1,288)			3.734	3.405	JD	2,338	36,593	08/01/2019	12/08/2047
458140-BM-1	INTEL CORPORATION SENIOR CORP BND	1			1.E FE	30,416,930		41,866,800	30,000,000	30,411,699		(5,231)			4.750	4.663	MS	380,000	712,500	03/20/2020	03/25/2050
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR	2			2.A FE	8,635,654		8,367,310	6,600,000	8,633,837		(1,817)			4.250	2.885	MS	77,917		12/16/2020	09/21/2048
459200-AP-6	INTERNATIONAL BUSINESS MACHINE	1			1.F FE	7,981,979		10,311,060	6,000,000	7,971,996		(1,913)			7.125	5.398	JD	35,625	427,500	08/01/2019	12/01/2096
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO	1			1.F FE	1,859,480		2,234,667	1,765,000	1,854,533		(3,330)			4.150	3.765	MN	9,359	73,248	06/21/2019	05/15/2039
460146-CN-1	INTERNATIONAL PAPER CO SENIOR CORP BND	1			2.B FE	2,814,539		3,950,585	2,850,000	2,817,494		599			5.150	5.232	MN	18,755	146,775	06/23/2015	05/15/2046
460146-CO-4	INTERNATIONAL PAPER CO SENIOR CORP BND	1			2.B FE	13,755,688		17,532,662	13,401,000	13,754,692		(1,074)			4.400	4.218	FA	222,754	505,560	10/28/2020	08/15/2047
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND	1			2.B FE	3,681,619		4,747,554	3,625,000	3,678,744		(1,039)			4.350	4.257	FA	59,571	157,688	08/02/2019	08/15/2048
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR	1			2.A FE	1,131,899		1,441,028	1,248,000	1,136,624		2,346			3.700	4.276	MS	13,596	46,176	12/20/2018	09/15/2046
46625H-HF-0	JPMORGAN CHASE & CO CORP BND	1			1.F FE	1,318,221		1,548,490	1,000,000	1,293,377		(5,241)			6.400	3.979	MN	8,178	52,800	10/28/2020	05/15/2038
46625H-JM-3</																					

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-AV-8	JPMORGAN CHASE & CO SENIORCORPBND			1	1.F FE	8,015,600	119.5590	9,564,720	8,000,000	8,012,367				(1,365)	4.203	4.179	JJ	147,572	336,240	07/18/2018	07/23/2029
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP BND 144			1	1.G FE	5,743,230	139.0370	7,473,239	5,375,000	5,719,051				(7,649)	4.750	4.326	AO	53,899	255,313	08/01/2019	10/15/2046
485134-BH-2	KANSAS CITY POWER & LIGHT COMP KANSAS CI			1	1.F FE	6,433,341	144.0420	8,325,628	5,780,000	6,297,699				(22,702)	6.050	5.178	MN	44,683	349,690	12/09/2016	11/15/2035
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C			1	1.F FE	5,239,642	128.2560	6,284,544	4,900,000	5,236,773				(3,150)	4.125	3.698	AO	50,531	177,375	08/04/2020	04/01/2049
485260-BK-8	KANSAS GAS & ELEC CO KANSAS GAS & ELECTR			1	1.F FE	850,212	142.3670	996,569	700,000	822,177				(4,497)	6.530	4.992	JD	2,032	45,710	09/30/2013	12/15/2037
487836-AT-5	KELLOGG COMPANY CORP BND			1	2.B FE	4,883,197	150.4500	5,641,875	3,750,000	4,543,436				(58,871)	7.450	4.807	AO	69,844	279,375	12/19/2014	04/01/2031
487836-BQ-0	KELLOGG COMPANY SENIOR CORP BND			1	2.B FE	6,295,053	128.5650	7,842,465	6,100,000	6,293,295				(1,073)	4.500	4.281	AO	68,625	243,000	10/28/2020	04/01/2046
49271V-AD-2	KEURIG DR PEPPER INC SENIOR CORP BND			2	2.B FE	15,000,000	141.1000	21,165,000	15,000,000	15,000,000				5.085	5.085	MN	76,275	762,750	06/06/2019	05/25/2048	
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN			2	2.A FE	11,772,807	115.9920	13,130,294	11,320,000	11,764,625				(10,298)	3.900	3.325	AO	95,654	329,940	10/28/2020	04/13/2029
49446R-AM-1	KIMCO REALTY CORPORATION SENIOR CORP BND			1	2.A FE	8,777,904	113.1250	10,068,125	8,900,000	8,791,454				2,888	4.250	4.331	AO	94,563	363,375	10/28/2020	04/01/2045
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORP BND			1	2.B FE	7,955,060	136.8310	9,578,170	7,000,000	7,804,095				(26,935)	6.950	5.874	JJ	224,331	486,500	06/30/2016	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS SENIOR COR			1	2.B FE	13,018,027	130.4540	15,654,480	12,000,000	12,866,234				(25,077)	6.500	5.859	MS	260,000	780,000	10/15/2013	09/01/2039
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR			1	2.B FE	2,240,766	116.5340	2,330,680	2,000,000	2,239,623				(1,143)	4.200	3.500	MN	14,000	44,567	08/24/2020	05/01/2050
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY			1	2.B FE	10,728,689	131.2600	13,748,172	10,474,000	10,717,089				(2,872)	4.700	4.252	FA	205,116	462,668	10/28/2020	02/01/2045
532457-BT-4	ELI LILLY AND COMPANY SENIOR CORP BND			1	1.F FE	1,425,948	131.1890	1,836,646	1,400,000	1,425,294				(560)	3.950	3.840	MS	16,283	55,300	08/01/2019	03/15/2049
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP			1	1.G FE	8,231,083	140.8380	9,823,451	6,975,000	8,179,176				(29,447)	4.700	3.638	MN	41,889	327,825	08/01/2019	05/15/2046
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO			2	1.F FE	23,606,755	129.1920	28,657,369	22,182,000	23,595,111				(8,978)	4.250	3.207	AO	235,684	492,533	12/07/2020	04/01/2049
548661-DQ-7	LOWES COMPANIES INC SENIOR CORP BND			1	2.A FE	11,352,337	125.1820	14,302,044	11,425,000	11,357,242				1,412	4.050	4.087	MN	74,548	462,713	04/09/2017	05/03/2047
550550-AC-1	LUTHER BURBANK SAVINGS LUTHER BURBANK SA			2	2.B FE	10,300,000	107.4690	11,069,307	10,300,000	10,300,000					6.500	6.500	MUSD	1,860	669,500	09/29/2014	09/30/2024
55336V-AL-4	MPLX LP SENIOR CORP BND			1	2.B FE	8,827,281	121.6480	10,583,376	8,700,000	8,822,359				(2,274)	5.200	5.101	MS	150,800	452,400	08/01/2018	03/01/2047
55336V-AN-0	MPLX LP SENIORCORPBND			1	2.B FE	3,934,342	118.5880	4,743,520	4,000,000	3,937,922				1,085	4.700	4.803	AO	39,689	188,000	05/17/2018	04/15/2048
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			1	2.A FE	9,898,879	125.8840	10,826,024	8,600,000	9,874,847				(24,032)	4.850	3.877	FA	173,792	417,100	01/13/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			2	2.A FE	15,293,863	112.6990	16,792,151	14,900,000	15,286,897				(6,887)	3.950	3.800	MS	196,183	608,168	12/20/2019	03/01/2050
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND			2	2.B FE	2,314,378	110.8500	2,604,975	2,350,000	2,315,494				626	4.500	4.595	AO	26,438	105,750	05/23/2019	04/01/2048
571676-AF-2	MARS INC SENIOR CORP BND 144A			2	1.F FE	16,594,200	127.4260	19,113,900	15,000,000	16,551,707				(33,365)	3.950	3.373	AO	148,125	592,500	09/17/2019	04/01/2049
571676-AG-0	MARS INC SENIOR CORP BND 144A			1	1.F FE	3,698,352	132.2400	4,165,560	3,150,000	3,689,885				(8,467)	4.125	3.269	AO	32,484	129,938	01/17/2020	04/01/2054
571676-AH-8	MARS INC SENIOR CORP BND 144A			2	1.F FE	9,239,468	132.9040	10,698,772	8,050,000	9,221,788				(14,706)	4.200	3.502	AO	84,525	338,100	10/11/2019	04/01/2059
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO			1	1.G FE	6,926,378	121.0690	8,525,679	7,042,000	6,935,664				4,624	4.004	4.085	FA	106,519	251,131	10/28/2020	08/15/2046
575718-AA-9	MASSACHUSETTS INSTITUTE OF TEC MASSACHUS			1	1.A FE	30,755,100	175.3800	45,628,922	26,017,175	30,736,993				(3,231)	5.600	4.729	JJ	728,481	1,456,962	01/30/2015	07/01/2111
579780-AP-2	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2.B FE	1,493,900	126.9810	1,904,715	1,500,000	1,494,277				115	4.200	4.224	FA	23,800	63,000	08/09/2017	08/15/2047
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP BND MT			1	2.A FE	5,185,280	150.8830	6,035,320	4,000,000	5,018,437				(39,815)	6.300	4.203	MS	84,000	252,000	06/23/2016	03/01/2038
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE	2,589,598	129.3350	2,845,370	2,200,000	2,518,772				(16,826)	4.700	3.420	JD	6,319	103,400	07/11/2016	12/09/2035
58013M-FA-7	MCDONALDS CORPORATION SENIOR CORP BND			1	2.A FE	31,409,120	135.8640	36,853,110	27,125,000	31,033,811				(92,633)	4.875	3.940	JD	80,810	1,308,267	10/28/2020	12/09/2045
58013M-FC-3	MCDONALDS CORPORATION SENIOR CORP BND M			2	2.A FE	4,920,929	129.9340	5,892,507	4,535,000	4,908,655				(8,307)	4.450	3.937	MS	67,269	201,808	06/20/2019	03/01/2047
58013M-FH-2	MCDONALDS CORPORATION SENIOR CORP BND M			1	2.A FE	7,068,300	130.9080	9,818,100	7,500,000	7,083,898				7,512	4.450	4.815	MS	111,250	333,750	10/31/2018	09/01/2048
585055-BU-9	MEDTRONIC INC SENIOR CORP BND			1	1.G FE	730,595	141.8770	1,005,908	709,000	728,463				(441)	4.625	4.439	MS	9,655	32,791	09/02/2015	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CORP BND			1	1.D FE	12,098,183	133.6200	16,232,158	12,148,000	12,102,036				574	4.200	4.221	JJ	255,108	510,216	12/20/2018	07/01/2055
59022C-AJ-2	BANK OF AMERICA CORP CORP BND			1	2.A FE	5,915,165	145.6530	7,661,348	5,260,000	5,824,959				(19,065)	6.110	5.105	JJ	135,696	306,417	10/28/2020	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORP BND			1	2.A FE	15,824,445	170.5010	19,607,615	11,500,000	15,207,608				(132,277)	7.750	4.958	MN	116,358	891,250	05/14/2038	05/14/2038
594918-BM-5	MICROSOFT CORPORATION SENIOR CORP BND			1	1.A FE	3,376,950	152.0120	4,560,360	3,000,000	3,361,398				(4,981)	4.750	4.087	MN	22,958	142,500	08/01/2019	11/03/2055
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP BND			1	1.A FE	9,617,000	126.7990	12,679,900	10,000,000	9,648,071				7,875	3.700	3.919	FA	146,972	370,000	11/10/2016	08/08/2046
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP BND			1	1.A FE	3,224,160	141.4730	4,244,190	3,000,000	3,208,799				(4,744)	4.250	3.821	FA	51,354	127,500	08/08/2017	02/06/2047
60871R-AH-3	MILSON COORS BREWING CO SENIOR CORP BND			1	2.C FE	1,490,355	114.7460	1,721,190	1,500,000	1,491,160				189	4.200	4.238	JJ	29,050	63,000	06/28/2016	07/15/2046
610202-BP-7	MONSIEUR PWR CO SECURED CORP BND 144A			1	2.A FE	13,138,400	135.4160	13,541,600	10,000,000	13,026,502				(88,042)	5.400	3.452	JD	24,000	540,000	09/17/2019	12/15/2043
61746B-EG-7	MORGAN STANLEY SENIOR CORP BND			1	2.A FE	1,035,080	136.1340	1,361,340	1,000,000	1,032,878				(689)	4.375	4.167	JJ	19,323	43,750	08/08/2017	01/22/2047
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND			1	2.A FE	29,698,243	133.6110	39,190,779	29,332,000	29,683,192				(5,186)	4.300	4.213	JJ	539,546	1,231,176</		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
654730-BC-6	NISOURCE INC SENIOR CORP BND			2	2.B FE	10,734,597	130.9750	11,984,213	9,150,000	10,691,066		(42,656)			4.800	3.695	FA	165,920	439,200	12/19/2019	02/15/2044
654730-BF-9	NISOURCE INC SENIOR CORP BND			1	2.B FE	16,191,422	126.8710	18,402,639	14,505,000	16,141,503		(27,869)			4.375	3.689	MN	81,087	612,719	08/04/2020	05/15/2047
654730-BG-7	NISOURCE INC SENIORCORP BND			1	2.B FE	2,304,878	122.8400	2,702,480	2,200,000	2,303,591		(1,153)			3.950	3.658	MS	21,966	79,000	08/04/2020	03/30/2048
655844-AF-5	NORFOLK SOUTHERN CORPORATION SENIOR CORP			1	2.A FE	7,624,908	148.6670	8,934,887	6,010,000	7,347,106		(45,911)			7.050	5.026	MN	70,618	411,614	10/28/2020	05/01/2037
655844-BV-9	NORFOLK SOUTHERN CORPORATION SENIOR CORP			2	2.A FE	3,546,611	127.3030	4,819,692	3,786,000	3,552,910		3,345			4.050	4.413	FA	57,926	153,333	02/01/2019	08/15/2052
655844-BY-3	NORFOLK SOUTHERN CORPORATION SENIORCORP			1	2.A FE	2,944,780	127.0450	3,811,350	3,000,000	2,947,919		1,004			4.150	4.258	FA	42,538	124,500	07/30/2018	02/28/2048
662352-AB-9	NORTH SHORELONG ISLAND JEWISH SENIOR COR			1	1.G FE	12,277,301	142.6730	14,003,355	9,815,000	11,997,361		(53,386)			6.150	4.571	MN	100,604	603,623	02/20/2015	11/01/2043
665772-CA-5	NORTHERN STATES POWER COMPANY CORP BND		SD	1	1.F FE	293,599	136.8530	369,503	270,000	288,240		(865)			5.250	2.926	JJ	6,536	14,175	11/20/2013	07/15/2035
665772-CA-5	NORTHERN STATES POWER COMPANY CORP BND			1	1.F FE	2,324,224	136.8530	2,435,983	1,780,000	2,310,225		(6,389)			5.250	2.926	JJ	43,091	21,788	10/28/2020	07/15/2035
665772-CB-3	NORTHERN STATES POWER COMPANY CORP BND			1	1.F FE	1,025,467	150.3850	1,263,234	840,000	985,565		(6,335)			6.250	4.662	JD	4,375	52,500	09/30/2013	06/01/2036
665772-CO-0	NORTHERN STATES POWER COMPANY SECURED CO			1	1.E FE	3,454,450	123.2170	6,160,850	5,000,000	3,472,831		18,381			3.600	3.759	MS	53,000	90,000	03/17/2020	09/15/2047
666807-AI-2	NORTHROP GRUMMAN CORP CORP BND			1	2.B FE	6,458,765	153.6220	7,681,100	5,000,000	6,001,485		(73,635)			7.750	5.182	FA	146,389	387,500	09/30/2013	02/15/2031
666807-BH-4	NORTHROP GRUMMAN CORP SENIORCORP BND			1	2.B FE	4,329,284	133.3610	4,934,357	3,700,000	4,291,268		(14,308)			4.750	3.687	JD	14,646	166,250	08/04/2020	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP SENIOR CORP BND			2	2.B FE	1,993,847	121.9260	2,686,030	2,203,000	2,002,885		4,495			3.850	4.467	AO	17,905	84,816	12/20/2018	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP SENIOR CORP BND			1	2.B FE	2,558,914	125.4720	3,420,367	2,726,000	2,565,706		3,080			4.030	4.406	AO	23,192	109,858	12/20/2018	10/15/2047
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED CORP BN			1	1.G FE	7,000,000	119.9780	8,398,460	7,000,000	7,000,000					4.260	4.260	MN	49,700	298,200	09/19/2017	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC CORP BND			2	1.G FE	7,240,000	114.6420	8,300,081	7,240,000	7,240,000					3.809	3.809	MN	45,962	275,772	09/17/2019	11/01/2049
670346-AH-8	NUCOR CORPORATION CORP BND			1	2.A FE	5,496,655	152.2190	7,610,950	5,000,000	5,410,029		(14,199)			6.400	5.641	JD	26,667	320,000	09/30/2013	12/01/2037
670346-AO-8	NUCOR CORPORATION SENIOR CORP BND			1	2.A FE	11,395,400	132.4930	13,249,300	10,000,000	11,359,796		(29,675)			4.400	3.605	MN	73,333	440,000	10/11/2019	05/01/2048
678858-BL-4	OKLAHOMA GAS AND ELECTRIC COMP OKLAHOMA			1	1.G FE	5,634,262	141.7210	6,873,469	4,850,000	5,507,501		(20,215)			5.850	4.771	JD	23,644	283,725	09/30/2013	06/01/2040
68389X-AE-5	ORACLE CORPORATION CORP BND			1	1.G FE	17,913,312	158.9670	22,414,347	14,100,000	17,565,627		(131,135)			6.500	4.446	AO	193,483	916,500	01/09/2019	04/15/2038
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND			1	1.G FE	26,891,019	123.4400	31,329,072	25,380,000	26,844,248		(39,740)			4.125	3.748	MN	133,774	1,046,925	10/11/2019	05/15/2045
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND			1	1.G FE	13,745,219	122.7460	15,880,877	12,938,000	13,725,378		(19,901)			4.000	3.621	JJ	238,634	517,520	11/08/2019	07/15/2046
68389X-BX-2	ORACLE CORPORATION SENIOR CORP BND			2	1.G FE	24,233,587	116.5080	23,301,600	20,000,000	24,228,125		(5,462)			3.600	2.825	AO	180,000		12/09/2020	04/01/2050
686514-AF-7	ORLANDO HEALTH OBLIGATED GROUP SENIOR CO			1	1.F FE	2,769,075	123.4050	3,085,125	2,500,000	2,763,336		(5,622)			4.089	3.487	AO	25,556	102,225	12/19/2019	10/01/2048
693506-BE-6	PPG INDUSTRIES INC PPG INDUSTRIES INC			1	2.A FE	16,531,371	134.5570	21,264,043	15,803,000	16,423,358		(17,543)			5.500	5.181	MN	111,060	869,165	09/30/2013	11/15/2040
69351U-AH-6	PPL ELECTRIC UTILITIES CORPORA SECURED C			1	1.F FE	6,964,300	147.4430	7,372,150	5,000,000	6,663,797					6.450	3.743	FA	121,833	322,500	06/22/2016	08/15/2037
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA PPL ELECT			1	1.F FE	9,670,591	150.6270	12,050,160	8,000,000	9,382,492		(45,961)			6.250	4.821	MN	63,889	500,000	09/30/2013	05/15/2039
693627-AY-7	DUKE ENERGY INDIANA LLC CORP BND			1	1.G FE	6,251,853	141.7710	8,208,541	5,790,000	6,155,348		(15,690)			6.120	5.491	AO	74,807	354,348	09/30/2013	10/15/2035
695114-CJ-5	PACIFICORP PACIFICORP			1	1.E FE	2,588,051	150.7930	3,165,145	2,099,000	2,498,039		(14,331)			6.350	4.741	JJ	61,460	133,287	09/30/2013	07/15/2038
701094-AL-8	PARKER HANFIFIN CORPORATION SENIOR CORP			1	2.A FE	8,791,117	123.9950	10,155,191	8,190,000	8,777,555		(13,682)			4.100	3.663	MS	111,930	335,790	12/19/2019	03/01/2047
70109H-AN-5	PARKER HANFIFIN CORPORATION SENIOR CORP			1	2.A FE	4,433,631	128.0330	4,897,262	3,825,000	4,370,222		(15,221)			4.450	3.538	MN	18,913	170,213	07/28/2016	11/21/2044
70121H-AC-2	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO			1	1.D FE	9,538,256	129.6530	12,884,915	9,938,000	9,560,093		4,669			4.117	4.330	JJ	204,574	409,147	12/20/2018	07/01/2055
707631-AA-5	PENN STATE HEALTH CORP BND			1	1.E FE	7,000,000	113.6940	7,958,580	7,000,000	7,000,000					3.806	3.806	MN	44,403	261,980	10/29/2019	11/01/2049
713448-EV-6	PEPSICO INC/NC SENIOR CORP BND			2	1.E FE	9,841,900	133.9770	13,397,700	10,000,000	9,843,202		1,302			3.875	3.954	MS	109,792	193,750	03/17/2020	03/19/2060
718172-AC-3	PHILLIP MORRIS INTERNATIONAL IN CORP BND			1	1.F FE	13,691,437	152.5750	16,180,579	10,605,000	13,372,124		(96,632)			6.375	4.216	MN	84,509	653,756	10/28/2020	05/16/2038
718172-BL-2	PHILLIP MORRIS INTL INC SENIOR CORP BND			1	1.F FE	9,396,376	125.9480	11,083,424	8,800,000	9,337,639		(13,546)			4.250	3.856	MN	52,983	374,000	04/28/2016	11/10/2044
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP BND			1	2.C FE	6,372,125	112.0520	7,003,250	6,250,000	6,368,434		(2,384)			4.900	4.770	AO	76,563	306,250	04/25/2019	10/01/2046
72650R-AM-4	PLAINS ALL AMERICAN PIPELINE L CORP BND			1	3.A FE	828,080	116.3400	814,380	700,000	802,042		(4,212)			6.700	5.301	MN	5,993	46,900	09/30/2013	05/15/2036
72650R-AR-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			1	3.A FE	291,238	122.0700	305,175	250,000	284,642		(1,337)			6.650	5.352	JJ	7,666	16,625	06/05/2015	01/15/2037
740816-AD-5	PRESIDENT AND FELLOWS OF HARV PRES & FEL			1	1.A FE	1,537,880	147.0880	1,969,508	1,339,000	1,501,245		(5,799)			5.625	4.617	AO	18,830	75,319	09/30/2013	10/01/2038
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC CORP BND			1	1.G FE	1,597,359	140.4850	1,966,790	1,400,000	1,557,332		(6,414)			6.050	5.011	AO	17,881	84,700	09/30/2013	10/15/2036
744482-BM-1	PUBLIC SERV CO OF NH SECURED CORP BND			1	1.E FE	3,491,705	121.5060	4,252,710	3,500,000	3,491,953		160			3.600	3.613	JJ	63,000	127,050	06/24/2019	07/01/2049
744538-AA-7	PUBLIC SERV CO OF NH CORP BND			1	1.E FE	2,133,602	134.4210	2,688,420	2,000,000	2,104,560		(4,667)			5.600	5.092	AO	28,000	112,000	09/30/2013	10/05/2035
744560-BB-1	PUBLIC SERVICE ELECTRIC & GAS SECURED CO			1	1.E FE	1,069,140	120.7310	1,243,529	1,030,000	1,064,568		(1,054)			3.800	3.575	JJ	19,570	39,140	04/27/2016	01/01/2043
745332-BU-9	PUGET SOUND ENERGY INC CORP BND			1	1.F FE	5,448,485	135.4060	6,770,300	5,000,000	5,346,265		(16,330)			5.483	4.811	JD	22,846	274,150	09/30/2013	06/01/2035
745332-CH-7	PUGET SOUND ENERGY INC SECURED CORP BND			2	1.F FE	1															

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
761713-BV-7	REYNOLDS AMERICAN INC SENIOR CORP BND			1	2.B FE	5,409,015		147,1540	4,000,000	5,257,304			(35,928)		8.125	5.470	MN	54,167	325,000	05/10/2016	05/01/2040
761713-BW-5	REYNOLDS AMERICAN INC SENIOR CORP BND			1	2.B FE	805,820		134,3100	680,000	793,549			(2,873)		7.000	5.621	FA	19,437	47,600	03/24/2016	08/04/2041
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND			1	1.G FE	2,385,502		135,0860	2,250,000	2,381,342			(2,694)		4.200	3.852	MS	31,500	94,500	08/01/2019	03/01/2049
78349A-AC-7	RIJH BARNABAS HEALTH INC CORP BND			1	1.E FE	15,056,268		112,8620	15,200,000	15,059,029			2,621		3.477	3.529	JJ	264,252	353,804	11/07/2019	07/01/2049
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO CORP BND			1	1.F FE	7,973,332		127,2700	8,000,000	7,978,040			684		4.500	4.521	FA	136,000	360,000	09/30/2013	08/15/2040
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO SECURED CORPB			1	1.F FE	3,470,110		125,7500	3,500,000	3,471,566			546		4.150	4.200	MN	18,560	145,250	08/01/2018	05/15/2048
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP			1	2.C FE	5,340,680		133,7630	5,100,000	5,334,019			(5,042)		4.500	4.205	JD	19,125	229,500	08/02/2019	06/01/2047
832696-AP-3	J M SMUCKER CO SENIOR CORP BND			2	2.B FE	5,923,023		123,9930	5,343,000	5,869,167			(13,195)		4.375	3.752	MS	68,828	233,756	10/14/2016	03/15/2045
837004-CJ-7	DOMINION ENERGY SOUTH CAROLIN SECURED CO			2	1.F FE	6,608,172		157,5910	5,100,000	6,591,513			(13,269)		5.100	3.739	JD	21,675	260,100	09/17/2019	06/01/2065
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO. CORP BND			1	2.A FE	7,707,249		135,8580	5,700,000	7,471,631			(58,904)		5.950	3.514	FA	141,313	243,355	10/28/2020	02/01/2038
842400-FL-2	SOUTHERN CALIFORNIA EDISON CO. CORP BND			1	2.A FE	11,889,182		135,7050	10,000,000	11,557,159			(52,817)		6.050	4.761	MS	178,139	605,000	09/30/2013	03/15/2039
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO. SECURED C			2	1.G FE	7,973,127		131,9660	6,100,000	7,954,300			(18,827)		4.875	3.209	MS	99,125	148,888	07/14/2020	03/01/2049
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP BND			1	2.B FE	6,240,560		125,7900	6,000,000	6,220,756			(5,085)		4.400	4.160	JJ	132,000	264,000	01/05/2017	07/01/2046
843646-AU-4	SOUTHERN POWER COMPANY SENIOR CORP BND			1	2.A FE	6,975,720		120,1830	6,000,000	6,968,391			(7,329)		4.950	3.940	JD	13,200	148,500	08/24/2020	12/15/2046
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO SECURED C			2	1.G FE	10,084,800		113,1650	10,000,000	10,082,805			(1,907)		3.400	3.351	FA	128,444	340,000	11/08/2019	08/15/2046
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C			1	1.G FE	6,839,328		118,0980	6,351,000	6,824,746			(11,302)		3.700	3.273	FA	88,773	234,987	09/10/2019	08/15/2047
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO SECURED C			2	1.G FE	1,286,930		131,4290	1,000,000	1,285,373			(1,557)		4.400	2.885	MN	5,622	22,000	10/06/2020	11/15/2048
84756N-AE-9	SPECTRA ENERGY PARTNERS LP SENIOR CORP B			1	2.A FE	5,282,955		129,2940	4,525,000	5,286,197			(9,391)		5.950	4.784	MS	71,797	179,690	10/28/2020	09/25/2043
854502-AA-9	STANLEY BLACK & DECKER INC STANLEY BLACK			1	2.A FE	8,771,399		139,4580	8,610,000	8,746,914			(3,987)		5.200	5.071	MS	149,240	447,720	09/30/2013	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B			1	1.G FE	7,569,074		140,9450	6,900,000	7,548,478			(12,460)		4.850	4.263	MN	42,761	334,650	08/01/2019	11/15/2048
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND			1	2.A FE	13,068,185		130,5520	11,903,000	13,034,441			(22,712)		4.800	3.930	MN	68,442	535,635	06/20/2019	11/15/2048
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND			1	2.A FE	926,104		116,3700	800,000	923,731			(2,373)		3.550	1.571	FA	10,729	10,729	10/28/2020	08/15/2029
863667-AJ-0	STRYKER CORPORATION SENIOR CORP BND			1	2.A FE	2,274,562		134,3820	2,300,000	2,276,680			476		4.625	4.694	MS	31,322	106,375	03/03/2016	03/15/2046
871829-AY-3	SYSCO CORPORATION SENIOR CORP BND			1	2.C FE	6,573,366		126,7020	5,700,000	6,535,345			(15,645)		4.850	3.908	AO	69,112	217,038	10/28/2020	10/01/2045
871829-BD-8	SYSCO CORPORATION SENIOR CORP BND			1	2.C FE	12,742,326		121,5100	12,600,000	12,725,123			(1,854)		4.500	4.425	AO	141,750	529,200	10/28/2020	04/01/2046
871829-BN-6	SYSCO CORPORATION SENIOR CORP BND			2	2.C FE	22,222,700		154,0160	17,500,000	22,170,170			(52,530)		6.600	4.866	AO	288,750	574,292	04/09/2020	04/01/2050
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A			1	2.C FE	49,368,078		123,3390	44,000,000	49,358,205			(9,874)		4.500	3.875	AO	418,000	674,250	12/07/2020	04/15/2050
873050-OM-1	TTX COMPANY SENIOR CORP BND 144A			1	1.F FE	1,273,674		124,2900	1,275,000	1,273,812			26		4.200	4.206	JJ	26,775	53,550	06/06/2016	07/01/2046
875127-AV-4	TAMPA ELECTRIC COMPANY TAMPA ELECTRIC CO			1	1.G FE	2,466,503		145,0360	2,000,000	2,367,457			(15,803)		6.550	4.842	MN	16,739	131,000	09/30/2013	05/15/2036
883556-BG-6	THERMO FISHER SCIENTIFIC INC SENIOR CORP			1	2.A FE	2,354,120		145,3060	2,000,000	2,311,566			(8,125)		5.300	4.223	FA	44,167	106,000	03/12/2015	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP			1	2.A FE	10,418,785		134,0870	10,500,000	10,424,876			1,439		4.100	4.144	FA	162,633	430,500	08/01/2019	08/15/2047
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN			1	2.B PL	19,141,275		110,6190	20,976,267	19,129,162			(9,043)		4.500	4.421	MJSD	71,110	851,794	09/13/2019	10/25/2036
88579Y-BD-2	3M CO SENIOR CORP BND MTM			1	1.E FE	16,613,050		128,5340	15,000,000	16,570,812			(34,531)		4.000	3.406	MS	178,333	600,000	10/11/2019	09/14/2048
88579Y-BK-6	3M CO SENIOR CORP BND			1	1.E FE	24,539,720		115,6190	25,218,000	24,555,850			13,946		3.250	3.394	FA	284,578	819,585	12/19/2019	08/26/2049
88732J-AU-2	TIME WARNER CABLE LLC SENIOR CORP BND			1	2.C FE	267,970		142,3210	250,000	265,787			(450)		6.750	6.172	JD	750	16,875	06/05/2015	06/15/2039
88732J-BB-3	TIME WARNER CABLE LLC SENIOR CORP BND			1	2.C FE	568,800		128,4850	600,000	572,168			676		5.500	5.891	MS	11,000	33,000	06/05/2015	09/01/2041
893621-AB-0	TRANSATLANTIC HOLDINGS INC TRANSATLANTIC			1	2.A FE	14,714,540		157,9600	12,000,000	14,336,052			(63,426)		8.000	6.233	MN	82,667	960,000	11/20/2013	11/30/2039
896517-AA-7	TRINITY HEALTH CORP SENIOR CORP BND			1	1.D FE	4,000,000		109,7340	4,000,000	4,000,000					3.434	3.434	JD	11,447	130,874	12/05/2019	12/01/2048
898813-AQ-3	TUCSON ELECTRIC POWER CO SENIOR CORP BND			1	1.G FE	12,440,900		136,1720	10,000,000	12,375,411			(51,013)		4.850	3.494	JD	40,417	485,000	09/11/2019	12/01/2048
902494-BD-4	TYSON FOODS INC SENIOR CORP BND			1	2.B FE	3,258,990		132,8010	3,000,000	3,243,896			(5,254)		4.550	4.041	JD	10,996	136,500	12/29/2017	06/02/2047
902494-BH-5	TYSON FOODS INC SENIOR CORP BND			1	2.B FE	2,784,500		143,9630	2,000,000	2,780,222			(4,278)		5.100	2.995	MS	26,350	109,960	10/06/2020	09/28/2048
904764-AH-0	UNILEVER CAPITAL CORP CORP BND			1	1.E FE	3,083,850		147,2390	2,500,000	3,019,200			(34,228)		5.900	3.720	MN	18,847	147,500	01/24/2019	11/15/2032
907818-EG-9	UNION PACIFIC CORPORATION SENIOR CORP BN			1	2.A FE	3,236,800		131,3100	3,400,000	3,241,694			1,044		4.375	4.622	MN	19,007	148,750	02/29/2016	11/15/2065
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP BN			1	2.A FE	947,847		122,2110	1,028,000	957,122			1,609		4.050	4.552	MS	13,878	41,634	12/20/2018	03/01/2046
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN			1	2.A FE	11,515,088		122,3740	11,526,000	11,510,703			(201)		3.799	3.802	AO	109,468	437,873	08/01/2019	10/01/2051
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN			2	1.G FE	26,961,100		136,6310	23,400,000	26,882,412			(72,849)		4.250	3.386	MS	292,850	994,500	01/13/2020	03/15/2049
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN			1	1.G FE	4,973,750		122,3810	5,000,000	4,974,581			579		3.400	3.428	MS	56,667	177,883	09/17/2019	09/01/2049
913017-BJ-7	UNITED TECHNOLOGIES CORPORATN CORP BND			1	2.A FE	2,225,785		137,4960	2,000,000	2,172,851			(8,382)		5.400	4.571	MN	18,000	108,000	09/30/2013	05/0

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	.1.G FE	16,770,287		140,6920	15,200,000	16,638,955		(33,886)			4.750	4.129	JJ	332,922	722,000	12/20/2016	07/15/2045
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	.1.G FE	32,907,846		129,4690	31,800,000	32,894,620		(13,155)			3.875	3.703	FA	465,517	1,300,708	12/20/2019	08/15/2059
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR UNIVERSIT			1	.1.C FE	26,329,968		158,3040	24,000,000	26,320,631		(1,491)			5.250	4.781	AO	315,000	1,260,000	09/30/2013	10/01/2111
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN			2	.2.B FE	4,980,100		109,6450	5,000,000	4,984,090		2,657			3.400	3.462	MS	50,056	170,000	06/12/2019	09/15/2026
920253-AE-1	VALMONT INDUSTRIES INC SENIOR CORP BND			1	.2.C FE	4,803,550		117,3780	5,000,000	4,813,572		1,881			5.250	5.494	AO	65,625	262,500	02/19/2015	10/01/2054
922776-AB-3	VENTAS REALTY VENTAS CAP CORP SENIOR COR			1	.2.A FE	315,542		129,4720	250,000	307,245		(1,549)			5.700	4.118	MS	3,602	14,250	01/30/2015	09/30/2043
922776-AF-4	VENTAS REALTY LP VENTAS REALTY LP			1	.2.A FE	8,020,875		111,6210	8,025,000	8,021,361		53			4.375	4.378	FA	146,289	351,094	01/14/2015	02/01/2045
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	.2.A FE	9,029,011		135,1440	9,100,000	9,041,309		2,324			4.862	4.897	FA	159,771	428,828	10/28/2020	08/21/2046
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	.2.A FE	6,805,643		134,3770	7,406,000	6,827,456		5,958			4.672	5.159	MS	101,880	346,008	12/20/2018	03/15/2055
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	.2.A FE	37,120,575		138,6220	33,218,000	36,981,594		(68,691)			5.012	4.310	AO	351,476	1,664,886	06/27/2019	04/15/2049
92343V-DV-3	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	.2.A FE	11,145,055		145,6740	10,500,000	11,111,149		(11,309)			5.500	5.092	MS	168,438	577,500	08/01/2019	03/16/2047
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			1	.2.A FE	6,692,846		126,6720	6,571,000	6,698,052		1,685			4.000	3.858	MN	33,585	240,944	10/28/2020	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO SENIORCOR			1	.1.F FE	2,227,964		123,5940	2,375,000	2,234,638		2,937			3.800	4.169	MS	26,574	90,250	08/02/2018	09/15/2047
92854F-AA-8	VIVINT VOLTA TERM LOAN SENIOR SECURED TE			2	.2.B PL	50,262,000		115,0000	50,262,000	50,262,000					6.040	6.084	JAJJ	522,836	3,035,825	01/05/2017	01/05/2035
92976G-AG-6	WELLS FARGO BANK NA CORP BND			2	.2.A FE	5,260,631		142,2630	4,720,000	5,153,527		(17,207)			5.850	5.011	FA	115,500	276,120	09/30/2013	02/01/2037
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP BND			1	.2.A FE	11,380,000		133,2710	10,000,000	11,344,875		(28,200)			4.150	3.402	JJ	191,361	476,097	09/17/2019	07/15/2049
94973V-BB-2	ANTHEM INC SENIOR CORP BND			1	.2.B FE	3,470,189		131,0550	3,000,000	3,450,228		(6,018)			4.650	3.639	JJ	64,325	89,048	10/28/2020	01/15/2043
94974B-GO-7	WELLS FARGO & COMPANY SUB CORP BND			2	.2.B FE	26,808,959		133,1910	26,450,000	26,808,186		(1,851)			4.900	4.798	MN	158,406	1,265,180	10/28/2020	11/17/2045
94980V-AG-3	WELLS FARGO BANK NA CORP BND			2	.2.A FE	1,142,410		142,6470	1,000,000	1,113,142		(4,715)			5.950	4.906	FA	20,660	59,500	10/16/2013	08/26/2036
963320-AV-8	WHIRLPOOL CORPORATION SENIOR CORP BND			2	.2.B FE	2,480,025		124,4240	3,110,600	2,481,660		378			4.500	4.549	JD	9,375	112,500	05/18/2016	06/01/2046
963320-AX-4	WHIRLPOOL CORPORATION SENIOR CORP BND			1	.2.B FE	17,199,686		129,3940	12,700,000	17,199,686		(3,935)			4.600	3.023	MN	74,648		12/15/2020	05/15/2050
96332H-CG-2	WHIRLPOOL CORPORATION WHIRLPOOL CORPORAT			1	.2.B FE	3,484,634		128,4210	3,000,000	3,423,390		(11,443)			5.150	4.168	MS	51,500	154,500	01/30/2015	03/01/2043
96949L-AC-9	WILLIAMS COMPANIES INC SENIOR CORP BND			2	.2.B FE	13,978,500		123,5960	12,500,000	13,950,797		(27,703)			5.100	4.322	MS	187,708	637,500	02/27/2020	09/15/2045
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP BND			2	.2.B FE	10,676,600		122,9160	10,000,000	10,658,277		(12,737)			4.850	4.427	MS	161,667	485,000	06/27/2019	03/01/2048
96950F-AF-1	WILLIAMS COMPANIES INC CORP BND			1	.2.B FE	5,272,448		132,9940	5,000,000	5,233,707		(6,386)			6.300	5.891	AO	66,500	315,000	09/30/2013	04/15/2040
96950F-AP-9	WILLIAMS COMPANIES INC SENIOR CORP BND			1	.2.B FE	4,961,450		118,0850	5,000,000	4,965,779		729			4.900	4.949	JJ	112,972	245,000	06/24/2014	01/15/2045
976826-BN-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO			2	.1.G FE	14,980,950		118,5120	15,000,000	14,981,203		253			3.650	3.657	AO	136,875	272,229	03/30/2020	04/01/2050
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO			2	.1.F FE	9,988,500		115,0750	10,000,000	9,988,951		278			3.300	3.306	MS	110,000	345,583	08/07/2019	09/01/2049
98389B-AN-0	XCEL ENERGY INC XCEL ENERGY INC			1	.2.A FE	659,911		127,5670	678,000	662,540		418			4.800	4.977	MS	9,582	32,544	10/30/2013	09/15/2041
98419M-AK-6	XYLEM INC INDIANA SENIOR CORP BND			1	.2.B FE	3,314,909		122,3220	3,434,000	3,319,593		2,274			4.375	4.597	MN	25,040	150,238	12/20/2018	11/01/2046
BGAOC1-S7-2	SCTY CE III TERM LOAN TERM LOAN			2	.2.B FE	89,641,627		115,0000	89,641,627	89,641,627					5.810	5.851	JAJJ	1,128,439	5,219,610	12/16/2016	01/16/2035
BGAOF7-AN-0	RACEP 2016-10A RR CORP BND			2	.2.B FE			0.0000							2.378	0.000	JAJJ		170,237	09/20/2019	04/15/2028
BGAOOV-SL-0	ALTUS TERM LOAN B TERM LOAN			2	.2.B FE	28,782,122		83,6000	24,519,146	28,782,122		1,830	391,276		5.000	5.057	JAJJ	252,465	1,055,676	03/20/2020	06/30/2045
BGAORR-RY-1	GORILLA INVESTOR LLC TERM LOAN			1	.1.F PL	27,536,232		100,0000	27,536,232	27,536,232					6.250	0.000	MN	81,270	1,230,320	03/13/2020	03/15/2027
BGAOT2-QQ-2	THYSSENKRUPP ELEVATOR TECHNOLO TERM LOA			4	.4 PL	12,015,171		100,0000	12,871,746	12,015,194		15,013			11.000	11.793	MJSD	227,937		07/29/2020	07/29/2027
BGAOVB-MY-6	BLUEEAGLE2020-2E TERM LOAN			3	.3.B FE	27,005,504		100,0000	27,148,449	27,148,449					0.000	0.000	JAJJ			12/18/2020	10/13/2032
BL3392-R2-8	MILEAGE PLUS HOLDINGS LLC TERM LOAN			2	.2.C FE	9,800,000		103,9380	10,000,000	9,810,774		10,774			6.250	0.288	MN	19,097	274,306	07/16/2020	06/20/2027
013716-AU-9	RIO TINTO ALCAN INC CORP BND			A	.1.F FE	17,400,717		152,4140	15,500,000	16,929,010		(76,035)			6.125	5.141	JD	42,194	949,375	09/30/2013	12/15/2033
0778FP-AB-5	BELL CANADA SENIOR CORP BND			A	.2.A FE	20,661,988		130,9550	19,450,000	20,632,185		(22,504)			4.300	3.938	JJ	353,126	1,012,913	08/02/2019	07/29/2049
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A			A	.1.C FE	743,777		124,0510	621,379	705,873		(5,764)			7.262	4.434	AO	10,153	68,741	09/30/2013	04/10/2032
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO CORP BND			A	.2.A FE	151,434		148,6660	137,000	148,678		(445)			5.950	5.172	MN	1,042	8,152	09/30/2013	05/15/2037
67077M-AP-3	NUTRIEN LTD CORP BND			A	.2.B FE	3,828,750		143,6770	3,000,000	3,745,114		(32,038)			7.125	4.821	MN	22,563	213,750	04/10/2018	05/23/2036
67077M-AU-2	NUTRIEN LTD SENIOR CORP BND			A	.2.B FE	5,553,400		138,2970	5,000,000	5,538,843		(9,900)			5.000	4.329	AO	62,500	250,000	06/20/2019	04/01/2049
67077M-AX-6	NUTRIEN LTD SENIOR CORP BND			A	.2.B FE	9,480,738		121,9660	8,700,000	9,471,870		(8,868)			3.950	3.461	MN	45,820	171,825	05/29/2020	05/13/2050
775109-AX-9	ROGERS COMMUNICATIONS INC SENIOR CORP BN			A	.2.A FE	4,173,862		127,2050	3,850,000	4,139,741		(8,281)			4.500	3.979	MS	51,013	173,250	07/26/2016	03/15/2043
775109-AZ-4	ROGERS COMMUNICATIONS INC SENIOR CORP BN			A	.2.A FE	1,763,046		141,0770	1,438,000	1,730,186		(7,968)			5.450	4.053	AO	19,593	78,371	07/26/2016	10/01/2043
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP BN			A	.2.A FE	18,135,841		129,4800	17,375,000	18,114,730		(14,575)			4.350	4.090	MN	125,969	755,813	06/27/2019	05/01/2049
87971M-BK-8	TELUS CORPORATION SENIORCORPBND			A	.2.A FE	9,483,332		126,8490	9,150,000	9,474,788		(6,355)			4.300	4.084	JD	17,487	393,450	08/02/2019	06/15/2049
893526-DF-7	TRANSCANADA PIPELINES LTD CORP BND			A	.2.A FE	7,524,1															

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
046353-AM-0	ASTRAZENECA PLC SENIORCORPBND	D	1		2.A FE	3,509,776		134,2450		3,572,000		3,512,391		1,284	4.375	4.487	MN	19,534	156,275	01/31/2019	11/16/2045	
046353-AU-2	ASTRAZENECA PLC SENIOR CORP BND	D	1		2.A FE	4,612,815		133,8420		4,700,000		4,615,631		1,521	4.375	4.489	FA	76,538	205,625	02/28/2019	08/17/2048	
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP BND 144A	D	1		2.B FE	988,449		143,7050		700,000		986,756		(1,693)	5.800	3.109	AO	9,022		10/28/2020	10/11/2041	
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP	D	1		1.F FE	10,770,102		147,0930		8,527,000		10,685,148		(62,866)	5.000	3.387	MS	107,772	426,350	09/17/2019	09/30/2043	
05964H-AF-2	BANCO SANTANDER SA SRBN CORP BND	D	1		1.G FE	5,128,600		113,2610		5,000,000		5,109,645		(13,320)	3.800	3.451	FA	67,556	190,000	07/18/2019	02/23/2028	
05971K-AC-3	BANCO SANTANDER SA CORP BND	D	1		1.F FE	2,197,320		112,5370		2,000,000		2,193,763		(3,557)	3.306	2.056	JD	735	33,060	10/28/2020	06/27/2029	
067316-AH-2	BACARDI LTD SENIORCORPBND144A	D	1		2.C FE	2,721,320		138,7160		2,800,000		2,724,381		1,171	5.300	5.492	MN	18,962	148,400	08/01/2018	05/15/2048	
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC CORP BND	D	1		2.B FE	11,823,571		165,9190		8,000,000		10,618,965		(194,872)	9.625	5.342	JD	34,222	770,000	09/30/2013	12/15/2030	
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D	1		2.B FE	5,590,850		123,0220		5,000,000		5,510,537		(56,388)	5.125	3.599	JD	19,219	256,250	07/19/2019	12/04/2028	
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D	1		2.B FE	6,507,245		120,3790		6,125,000		6,500,789		(6,456)	4.250	3.891	MN	38,324	260,313	01/21/2020	11/08/2049	
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SRSUB COR	D	1		2.A FE	9,373,314		127,5270		11,640,000		9,394,141		20,827	4.316	3.760	JJ	238,632	251,191	05/28/2020	01/10/2048	
21684A-AD-8	COOPERATIVE RABOBANK UA SUB CORP BND	D	1		2.A FE	7,174,090		142,8210		7,000,000		7,159,085		(3,195)	5.250	5.087	FA	150,063	367,500	08/31/2015	08/04/2045	
21685W-CJ-4	COOPERATIVE RABOBANK UA CORP BND MTN	D	1		1.D FE	7,154,008		147,4480		5,945,000		7,060,892		(26,495)	5.250	3.889	MN	32,078	293,738	10/28/2020	05/24/2041	
225433-AF-8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO	D	1		2.A FE	3,296,040		140,0620		3,300,000		3,296,580		72	4.875	4.882	MN	20,596	160,875	01/15/2016	05/15/2045	
23291K-AK-1	DH EUROPE FINANCE II SARL SENIOR CORP BN	D	1		2.A FE	9,828,102		118,7340		9,825,000		9,828,089		38	3.400	3.398	MN	42,684	341,473	10/30/2019	11/15/2049	
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN BD	D	1		2.B FE	15,213,237		158,2180		11,000,000		13,819,950		(224,965)	8.750	5.272	JD	42,778	962,500	09/30/2013	06/15/2030	
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL CORP BND	D	1		2.B FE	3,823,635		132,9980		3,500,000		3,791,884		(8,411)	4.875	4.271	MS	54,505	170,625	01/13/2017	03/06/2042	
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL SENIORCOR	D	1		2.A FE	9,934,900		126,0810		10,000,000		9,940,141		2,149	4.750	4.801	JD	13,194	475,000	06/14/2018	06/21/2038	
28278G-AC-2	ENEL FINANCE INTERNATIONAL NV SENIOR COR	D	1		2.A FE	9,784,418		133,1560		9,800,000		9,785,345		274	4.750	4.760	MN	46,550	465,500	05/22/2017	05/25/2047	
35177P-AX-5	ORANGE SA SENIOR CORP BND	D	1		2.A FE	8,883,500		141,8460		7,185,000		8,740,084		(36,794)	5.375	3.854	JJ	180,224	332,444	10/28/2020	01/13/2042	
404280-AF-6	HSBC HOLDINGS PLC CORP BND	D	1		1.G FE	989,121		145,9720		700,000		985,566		(3,555)	7.625	3.296	MN	5,524	26,688	10/28/2020	05/17/2032	
404280-AH-2	HSBC HOLDINGS PLC CORP BND	D	1		1.G FE	7,550,376		146,3350		6,150,000		7,355,876		(46,645)	6.500	4.778	MS	117,704	399,750	07/31/2017	09/15/2037	
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND	D	1		1.G FE	12,210,873		139,2530		11,800,000		12,190,284		(6,820)	5.250	5.009	MS	184,129	602,044	10/28/2020	03/14/2044	
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	D	1		2.B FE	1,677,444		127,8590		1,661,000		1,676,854		(374)	4.650	4.583	MN	12,873	77,237	02/01/2019	11/01/2044	
46115H-BN-6	INTESA SANPAOLO SPA SENIOR CORP BND 144A	D	1		2.B FE	12,791,155		125,4820		10,000,000		12,785,342		(5,813)	4.700	3.350	MS	127,944	923,209	11/23/2020	09/23/2049	
50247V-AB-5	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	1		2.C FE	2,207,920		129,0340		2,000,000		2,184,164		(4,588)	5.250	4.590	JJ	48,417	105,000	03/12/2015	07/15/2043	
50247V-AC-3	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	1		2.C FE	5,974,733		125,8190		5,750,000		5,961,484		(4,497)	4.875	4.610	MS	82,536	271,781	10/28/2020	03/15/2044	
685218-AB-5	ORANGE SA SENIOR CORP BND	D	1		2.A FE	20,173,073		145,8960		16,475,000		19,845,186		(86,202)	5.500	4.098	FA	364,967	886,875	10/28/2020	02/06/2044	
714264-AK-4	PERNOD-RICARD SA PERNOD-RICARD SA	D	1		2.A FE	13,560,427		141,3730		12,300,000		13,391,450		(31,191)	5.500	4.811	JJ	311,942	676,500	04/01/2015	01/15/2042	
74977R-CM-4	COOPERATIVE RABOBANK UA RABOBANK NEDERL	D	1		1.D FE	2,525,295		159,9930		2,500,000		2,525,242		(9)	5.800	5.742	MS	36,653	145,000	09/30/2013	09/30/2110	
76720A-AD-8	RIO TINTO FINANCE USA PLC SENIOR CORP BN	D	1		1.F FE	745,448		137,6680		750,000		746,030		106	4.750	4.790	MS	9,797	35,625	06/05/2015	03/22/2042	
76720A-AG-1	RIO TINTO FINANCE USA PLC SENIOR CORP BN	D	1		1.F FE	6,597,213		130,5490		7,750,000		6,751,193		24,701	4.125	5.115	FA	115,443	319,688	03/11/2015	08/21/2042	
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	1		1.D FE	9,028,650		132,8600		7,500,000		8,973,618		(43,178)	4.550	3.309	FA	131,760	341,250	09/17/2019	08/12/2043	
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	1		1.D FE	134,789		131,7630		110,000		133,922		(650)	4.375	3.097	MN	668	4,813	08/22/2019	05/11/2045	
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	1		1.D FE	12,118,712		131,7630		9,890,000		12,040,778		(58,424)	4.375	3.097	MN	60,095	432,688	08/22/2019	05/11/2045	
82620K-AF-0	SIEMENS FINANCIERINGSMATSCHAP SENIORCOR	D	1		1.E FE	4,081,818		136,0570		3,900,000		4,072,531		(3,888)	4.400	4.111	MN	16,207	171,600	08/01/2018	05/27/2045	
853254-AN-0	STANDARD CHARTERED PLC SUB CORP BND 144A	D	1		2.B FE	1,905,215		134,1340		1,680,000		1,904,375		(983)	5.700	4.714	MS	25,270	46,883	10/28/2020	03/26/2044	
879385-AD-4	TELEFONICA EUROPE BV CORP BND	D	1		2.C FE	3,503,291		151,9880		3,000,000		3,352,844		(25,258)	8.250	6.592	MS	72,875	247,500	09/30/2013	09/15/2030	
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	1		2.C FE	11,288,000		128,1810		10,000,000		11,253,192		(25,101)	5.213	4.402	MS	163,630	521,300	03/30/2019	03/08/2047	
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	1		2.C FE	38,325,507		134,9390		29,785,000		38,184,639		(139,678)	5.520	3.853	MS	548,044	960,066	04/16/2020	03/01/2049	
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D	1		1.D FE	9,495,123		116,3390		9,100,000		9,487,098		(8,025)	3.461	3.227	JJ	147,852	213,467	01/17/2020	07/12/2049	
902874-XN-5	UBS AG LONDON BRANCH SENIORCORPBND144A	D	1		1.D FE	15,782,796		140,9030		15,850,000		15,785,625		1,330	4.500	4.526	JD	9,906	713,250	06/20/2018	06/26/2048	
927320-AA-9	VINCI SA SENIOR CORP BND 144A	D	1		1.G FE	1,970,102		117,2610		1,975,000		1,970,822		423	3.750	3.780	AO	16,664	74,063	04/03/2019	04/10/2029	
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	D	1		2.B FE	26,354,610		139,2950		20,900,000		26,262,201		(91,619)	5.250	3.744	MN	94,485	1,097,250	02/27/2020	05/30/2048	
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND	D	1		2.B FE	11,598,800		133,6400		10,000,000		11,568,874		(29,362)	4.875	3.952	JD	16,250	487,500	12/20/2019	06/19/2049	
961214-EG-4	WESTPAC BANKING CORP SUB CORP BND	D	1		2.A FE	2,000,000		127,6640		2,000,000		2,000,000		4,421	4.421	JJ	38,561	88,420	07/16/2019	07/24/2039		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						4,585,349,290		XXX		4,227,313,334		4,559,449,069		(7,426,344)					178,085,795		XXX	XXX
05946X-BB-5	BAFC_05-G SUPSEN WHOLE CMO 05-G	4	1		1.D FM	554,301		98,4970		547,458		539,229		(5,582)	2.916	2.081	MON	1,330	19,221	06/15/2017	10/20/	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C CMFC 06-			4	.1 D FM	5,138,240	.96	8610	6,012,886	6,207,724	5,439,580			171,093	0.298	4.170	MON	206	54,277	03/10/2016	12/25/2046
16678R-FC-6	CMFC 2006-1A A2 CMFC 06-1A			4	.1 D FM	7,346,879	.77	0800	9,258,718	12,011,772	7,719,715			159,118	0.348	8.102	MON	464	82,390	05/20/2016	12/25/2046
16678Y-AA-0	CMFC 2006-3A A1 WHOLE CMO 144A			4	.4 B FE	7,521,667	.107	9260	8,374,326	7,759,296	8,418,960			344,229	0.278	3.118	MON	240	87,599	06/21/2018	08/25/2047
16679B-AA-9	CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO			4	.1 D FM	7,682,082	.95	9000	7,662,121	7,989,732	7,682,082			754,173	0.278	5.281	MON	247	98,295	03/07/2014	05/25/2048
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO			4	.1 D FM	10,544,625	.57	4710	11,462,565	19,945,062	10,937,141			348,529	0.285	4.662	MON	632	156,153	12/28/2020	11/25/2036
25151K-AC-3	DBALT_07-3 SUPSEN ABS_07-3-2A1			4	.1 D FM	5,036,963	.91	3940	5,852,622	6,403,699	5,295,664			142,363	0.898	6.745	MON	639	89,013	10/20/2015	10/25/2047
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1-			4	.1 D FM	5,362,944	.41	4530	3,895,000	9,396,285	4,311,845			(540,002)	0.588	0.869	MON	614	127,299	03/22/2019	01/25/2036
362375-AC-1	GSAA_06-10 SENIORABS06-10			4	.1 D FM	4,495,410	.40	3150	4,436,201	11,003,757	4,345,907			(149,502)	5.985	4.558	MON	54,877	38,182	10/28/2020	06/25/2036
36242D-UR-2	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1			4	.1 D FM	1,775,679	.68	8050	1,930,761	2,806,139	1,791,164			(81,159)	2.750	14.517	MON	6,431	105,028	12/31/2015	01/25/2035
36298Y-AB-6	GSAA 2006-14 A2 SENIOR ABS_06-14 A2			4	.1 D FM	5,691,408	.34	6390	4,503,687	13,001,789	4,061,836			(603,149)	0.488	6.093	MON	705	186,117	04/28/2016	09/25/2036
41161P-AB-6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-1			4	.1 D FM	8,912,617	.94	4420	9,587,485	10,151,682	9,342,215			337,493	0.632	5.490	MON	1,959	111,936	07/27/2015	03/19/2036
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9			4	.1 D FM	4,466,189	.91	5680	5,386,789	5,882,862	4,701,026			120,441	0.572	7.541	MON	1,028	57,399	07/30/2015	11/19/2036
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS			4	.1 D FM	24,792,179	.85	8850	25,393,523	29,566,827	25,223,415			171,003	0.308	3.689	MON	1,012	237,629	01/05/2018	04/27/2037
43741B-AC-3	HMBT 2007-1 12A1 RMBS_07-1-12A1			4	.1 D FM	5,212,155	.83	3780	5,157,230	6,185,369	5,238,067			104,942	3.451	6.919	MON	17,787	222,162	04/22/2016	04/25/2047
45668G-AG-7	INDX_06-AR14 SENIOR ABS_06-AR14			4	.1 D FM	4,777,247	.93	4590	5,803,766	6,209,932	4,960,853			117,269	0.348	10.366	MON	240	52,963	04/21/2016	11/25/2046
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A			4	.1 D FM	4,986,829	.92	2190	6,026,272	6,534,748	5,615,514			203,990	0.498	7.555	MON	362	54,645	04/15/2016	08/25/2046
52523Y-AC-8	LXS 2006-19 A3 ABS_06-19 A3			4	.1 D FM	2,966,618	.87	2110	3,461,146	3,968,713	3,241,892			194,429	0.648	6.843	MON	286	45,976	10/23/2013	12/25/2036
52524Y-AC-7	LXS 2007-12N 1A3 LXS_07-12N			4	.1 D FM	7,250,528	.95	9870	8,327,399	8,675,553	7,819,246			294,697	0.348	6.813	MON	335	73,956	12/02/2014	07/25/2047
617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX			4	.1 D FM	3,724,010	.40	1170	3,640,965	9,075,827	3,049,057			(113,728)	0.398	7.899	MON	401	111,704	10/17/2013	11/25/2036
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS			4	.1 D FM	6,270,412	.96	3300	6,517,656	6,765,994	6,446,527			165,691	0.468	4.481	MON	352	65,706	07/26/2018	02/25/2037
65540X-AR-8	NOMURA RESECURITIZATION TRUST RMBS SR-4A			4	.1 D FE	1,017,433	.78	0250	999,770	1,281,349	1,022,342			4,909	0.280	4.859	MON	70	119,190	11/19/2020	07/26/2037
86360N-AK-8	SARM 2006-5 2A2 RMBS_06-5 2A2			4	.1 D FM	3,457,742	.63	8440	3,509,376	5,496,831	3,328,918			(218,532)	2.932	8.550	MON	13,430	189,507	06/29/2016	06/25/2036
86364D-AA-8	SARM 2007-7 1A1 RMBS_07-7 1A1			4	.1 D FM	2,465,535	.96	9640	2,764,275	2,850,835	2,498,453			32,206	0.448	4.189	MON	142	27,228	10/17/2013	08/25/2037
BGAOLX-DR-4	VIKING 18 APOCOMB ACCORDIA ABS 8 APOCOM			4	.1 E PL	150,301,609	.120	0750	162,763,830	135,551,480	147,777,252			8,369,003	0.000	5.263	MON			12/21/2018	12/20/2034
3399999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						311,867,957	XXX	335,141,450	372,570,616	311,375,747		10,786,240	201,241		XXX	XXX	XXX	106,216	2,558,720	XXX	XXX
05525M-AG-1	BAMLL 14-520M BAMLL_14-520M			4	.1 A FM	12,172,787	.107	3340	13,416,785	12,500,000	12,246,012			11,935	4.214	4.515	MON	29,263	535,516	12/19/2014	08/15/2046
05538U-AG-8	BB-LBS TRUST BBUBS_12-SHOW SUB CMBS_012-			4	.1 A FM	5,219,390	.93	5300	5,144,123	5,500,000	5,225,523			4,938	4.026	5.579	MON	18,453	104,886	10/28/2020	11/07/2036
05538U-AJ-2	BB-LBS TRUST BBUBS_12-SHOW SUB SUB CMBS			4	.1 D FM	11,764,536	.80	9310	10,015,255	12,375,000	12,056,048			1,975	4.026	4.869	MON	41,518	506,521	11/25/2014	11/05/2036
05549R-AE-7	BBCMS 18-CBM SUBSUBCMBS18-CBM144A			4	.1 D FM	11,604,106	.92	8630	10,804,597	11,635,000	11,619,903			17,695	2.050	2.385	MON	11,264	299,785	07/19/2018	07/15/2037
05604F-AN-5	BWAY_13-1515 CMBS_13-1515 D 144A			4	.1 D FM	1,007,148	.104	6870	1,006,867	1,000,000	1,006,559			(589)	3.633	3.489	MON	3,028	12,111	08/04/2020	03/10/2033
12595B-BD-2	CSAIL 17-C8 CMBS_2017-C8_B5			4	.1 D FM	7,834,702	.92	7720	7,449,594	8,030,000	7,894,239			17,043	3.677	4.058	MON	24,605	300,180	06/20/2017	06/17/2050
43300L-AJ-9	HILTON USA TRUST HILT_16-HH SUB CMBS_16			4	.1 A FM	14,079,022	.105	8190	15,132,110	14,300,000	14,162,245			19,068	4.194	4.484	MON	49,973	609,653	11/22/2016	11/05/2038
63874N-AG-5	NCMS 2018-SOX SUBCMBS2018-SOX			4	.1 A FM	19,594,425	.104	5350	20,017,355	19,149,000	19,503,736			(39,291)	4.932	4.601	MON	78,705	929,232	07/23/2018	06/17/2038
95000A-BA-4	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS			4	.1 A FM	4,922,745	.98	0370	4,901,850	5,000,000	4,961,984			3,644	4.685	4.970	MON	19,523	240,433	12/08/2015	12/15/2048
3499999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						88,198,861	XXX	87,928,536	89,489,000	88,676,249		36,418			XXX	XXX	XXX	276,332	3,538,317	XXX	XXX
001516-AA-3	AIMXL 2018-1 LLC AIMXL_2018-1 LLC			4	.1 F PL	42,767,604	.100	0000	42,767,604	40,324,686	40,324,686			0.000	0.000	0.000	JAJU		2,303,181	11/18/2019	01/15/2054
00432C-BJ-9	ACCS 04-A4 ABS_04-A4			4	.1 A FE	8,342,682	.93	0620	8,144,769	8,752,000	8,382,102			39,419	1.644	4.259	MON	12,220	122,452	10/28/2020	07/01/2039
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A			4	.1 F PL	4,178,280	.96	5470	4,034,017	4,178,280	4,178,280				3.000	3.018	MON	5,571	125,348	01/14/2015	07/01/2038
03879M-AB-9	ARC Rail 2013-1 B ABS_13-1 B 144A			4	.2 B PL	7,875,884	.96	6500	7,612,030	7,875,884	7,830,863				4.000	4.033	MON	14,002	313,417	01/14/2015	07/01/2038
03879M-AC-7	ARC Rail 2013-1 C ARC_13-1			4	.5 B FE	6,849,196	.109	7570	8,309,540	7,570,872	6,361,136			(48,852)	0.000	0.696	MON			01/06/2017	12/31/2050
04769P-AA-7	ATLANTA ASSET HOLDINGS LLC TERMLOAN			4	.1 E PL	25,901,511	.104	0400	26,947,930	25,901,511	25,901,511				0.000	0.000	MON		950,039	03/26/2018	11/30/2066
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM			4	.2 C FE	1,629,655	.93	3640	1,890,532	2,024,907	1,754,617			15,469	0.368	4.051	MON	83	17,684	09/30/2013	03/25/2037
09539P-AD-9	BLUE EAGLE 18-1 TERM LOAN			4	.2 B PL	7,600,000	.99	1650	7,536,532	7,600,000	7,600,000				6.751	6.806	JAJU	111,164	183	12/18/2020	05/23/2034
09539P-AE-7	BLUE EAGLE 18-1 TERM LOAN			4	.3 B PL	24,900,000	.99	3700	24,743,155	24,900,000	24,900,000				8.487	8.574	JAJU	457,867	2,446,918	10/03/2019	05/23/2034
12604*-AA-3	CBDOV 2018-1 LLC CBDOV_2018-1 LLC			4	.1 F PL	167,762,708	.100	0000	167,762,708	158,179,976	158,179,976			(4,006,614)	0.000	0.000	JAJU	9,034,980	9,034,980	09/19/2018	01/15/2054
194262-AK-7	COLLE 02-1 ABS_02-1 B1 144A			4	.1 D FE	28,057,500	.88	3870	27,841,779	31,500,000											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26362F-AA-1	DUBLIN ASSET HOLDINGS A1 GLOBAL GOVT BON				1.F PL	31,103,772	87.3460	27,167,930	31,103,772	31,103,772					0.000	0.000	MON		1,461,644	12/08/2017	11/30/2067
26362F-AB-9	DUBLIN ASSET HOLDINGS A2 GLOBAL GOVT BON				1.F PL	22,995,446	87.3460	20,085,624	22,995,446	22,995,446					0.000	0.000	MON		1,080,614	06/06/2018	11/30/2067
28165R-AA-0	EDVEST INU PRIVATE EDUCATION LO ABS 16-1-	4			1.A FE	5,538,248	100.1640	5,820,864	5,811,336	5,708,782		22,793			1.398	3.623	MON	903	111,939	07/28/2016	05/26/2036
28165R-AB-8	EDVEST INU PRIVATE EDUCATION LO ABS 16-1-	4			1.A FE	3,550,781	97.4440	3,897,764	4,000,000	3,836,953		53,641			1.648	3.519	MON	732	87,271	07/28/2016	10/26/2037
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A	4			1.C FE	9,011,441	100.9600	9,691,088	9,598,893	8,991,179		29,665			2.250	4.027	MON	4,200	242,251	07/12/2017	10/25/2035
38216F-AA-4	GOODGREEN 2015-1 GOODGREEN 2015-1	4			1.C PL	57,160,310	104.9240	59,975,006	57,160,310	57,163,267		(74)			4.380	4.378	AO	542,451	2,503,622	04/17/2017	10/15/2054
40472E-AA-1	WRIGLEY INVESTCO LLC HNRFEF 2018-1 LLC	4			1.F PL	220,037,183	100.0000	220,037,183	220,037,183	207,468,493		(6,278,812)			0.000	0.000	JAJO		11,851,759	09/19/2018	01/15/2054
429827-AS-7	HEF_04-1 ABS 04-1 B2 144A	4			1.C FE	3,120,103	87.4330	3,123,110	3,572,000	3,132,909		12,806			1.310	3.326	MON	130	15,542	10/28/2020	01/01/2044
45673E-AA-7	INFINITY ASSET HOLDINGS LLC SENIOR SECUR				1.D FE	23,450,506	105.7690	24,803,408	23,450,506	23,450,506					0.000	0.000	MON		346,003	10/15/2018	12/15/2067
52606F-AA-3	LENDSL TRUST 18 ABS 8-A A-FL	4			1.F PL	5,004,596	99.1420	4,961,634	5,004,596	4,998,618		340			0.655	0.669	MON	2,822	38,613	12/21/2020	01/25/2049
52606F-AB-1	LENDSL TRUST 18 ABS 2018-A B	4			2.B PL	620,107	105.9510	657,008	620,107	619,783		(56)			4.900	4.899	MON	2,616	24,058	12/28/2020	01/25/2049
52606F-AC-9	LENDSL TRUST 18 ABS 8-A A-FX	4			1.F PL	24,401,955	103.4310	25,239,265	24,401,954	24,388,295		(2,250)			4.150	4.144	MON	87,203	873,722	12/28/2020	01/25/2049
55395F-AA-1	MACT TRUST MACT 19-1 TERM LOAN				1.F PL		0.0000								3.100	0.000	MON		91,209	12/19/2019	03/25/2045
55395F-AB-9	MACT TRUST MACT 19-1 TERM LOAN				2.B PL		0.0000								3.600	0.000	MON		8,522	12/19/2019	03/25/2045
55395F-AC-7	MACT TRUST MACT 19-1 TERM LOAN				3.B PL		0.0000								4.350	0.000	MON		7,002	12/19/2019	03/25/2045
63543V-AE-3	NCSLT 2006-3 A5 NCSLT_06-3	4			4.B FE	5,615,709	97.5440	9,323,906	9,558,654	7,770,482		(28,965)			0.468	10.249	MON	497	93,249	10/11/2013	10/27/2031
63939C-AE-7	NAVSL 2014-AA B ABS 14-AA-B 144A	4			1.E FE	10,345,885	102.7830	11,717,280	11,400,000	10,835,768		89,843			3.500	4.928	MON	17,733	399,000	12/19/2014	08/15/2044
63939E-AE-3	NAVSL 2015-AA B ABS 15-AA-B 144A	4			1.C FE	24,364,960	104.3630	26,612,440	25,500,000	24,849,093		135,330			3.500	4.181	MON	39,667	892,500	01/13/2015	12/15/2044
63940E-AB-6	NAVSL 16-1A SENIOR ABS 16-1A B 144A	4			1.C FE	24,196,875	91.7780	26,615,568	29,000,000	25,579,354		328,376			1.648	3.391	MON	5,310	632,689	09/30/2016	02/25/2071
64033M-AC-2	NSLT 2014-4A B NSLT_14-4A	4			1.C FE	8,362,227	93.3930	8,872,370	9,500,000	9,217,440		54,815			1.648	2.616	MON	1,740	207,268	05/14/2014	09/25/2056
78448P-AE-0	SMB 15-A ABS 144A	4			1.C FE	15,588,867	103.0810	17,008,363	16,500,000	16,073,116		83,499			3.500	4.253	MON	25,667	577,500	06/23/2015	10/16/2045
78448P-AF-7	SMB 2015-A C ABS 144A	4			1.G FE	2,894,783	106.4120	3,192,347	3,000,000	2,945,553		7,447			4.500	4.926	MON	6,000	135,000	04/15/2015	10/15/2048
78448Q-AE-8	SMB PRIVATE EDUCATION LOAN TRU SMB 2015-	4			1.C FE	6,349,127	103.4310	7,240,178	7,000,000	6,657,040		63,826			3.500	4.902	MON	10,889	245,000	07/23/2015	12/17/2040
83417B-AA-6	SOCTY 13-1 ABS 13-1 A 144A	4			2.A FE	2,301,342	98.3420	2,264,429	2,302,599	2,288,240		1,151			4.800	5.063	MON	3,377	110,525	11/13/2013	11/20/2038
83610K-AE-3	SOUND POINT QLO LTD SNDRPT 17-2 ABS 17-2A	4			1.F FE	11,877,998	96.9940	11,639,280	12,000,000	11,877,998		(48,527)	110,543		2.715	3.305	JAJO	60,629	458,519	05/19/2017	07/25/2030
86771Y-AA-9	SUNRUN CALLISTO SUNRN 15-1A ABS	4			1.F FE	10,636,140	102.7980	10,938,249	10,640,577	10,637,220		704			4.400	4.452	MON	14,306	468,185	07/02/2015	07/20/2045
BGA01T-20-6	RIN LTD ABS N LTD	4			5.B FE	4,217,062	76.0130	12,822,045	16,868,249	4,578,430		361,368	12,651,187		0.000	52.254	JAJO		1,494,348	09/11/2019	10/20/2028
BGA0DV-Q4-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO				1.A PL	27,370,680	99.5200	27,239,301	27,370,680	27,370,680					2.500	2.507	JAJO	148,258	774,493	08/28/2020	05/23/2032
BGA0DX-E0-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO				1.C PL	6,298,496	99.3450	6,257,259	6,298,496	6,298,496					3.250	3.262	JAJO	44,352	226,357	08/28/2020	05/23/2032
BGA0DX-ER-2	BLUE EAGLE 16 SENIOR SECURED TERM LOAN				1.F PL	3,409,186	98.7030	3,364,979	3,409,186	3,409,186					4.000	4.019	JAJO	29,546	148,199	08/28/2020	05/23/2032
BGA0DX-ET-8	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO				2.B FE	2,279,456	98.5240	2,245,815	2,279,456	2,279,456					5.250	5.283	JAJO	25,929	122,634	08/28/2020	05/23/2032
BGA0DX-EU-5	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO				3.B FE	1,999,522	99.0580	1,999,522	1,999,522	1,999,522					9.000	9.097	JAJO	38,991	184,967	08/28/2020	05/23/2032
BGA0K8-WN-8	DS COACHELLA HOLDCO LLC TERM LOAN				1.F PL	31,767,908	100.0000	31,767,908	31,767,908	31,767,908					0.000	0.000	MON		219,852	12/04/2020	12/31/2056
BGA0KQ-MH-2	EKL SOLAR HOLDCO LLC TERM LOAN				1.F PL	12,823,007	100.0000	12,823,007	12,823,007	12,823,007					0.000	0.000	MON		480,236	04/30/2020	01/25/2065
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA				1.G PL	78,279,024	90.0940	70,524,927	78,279,024	78,341,839					0.000	0.000	MON		1,154,975	11/06/2019	03/31/2067
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA				1.G PL	21,475,608	90.0940	19,348,295	21,475,608	21,475,608					0.000	0.000	MON		316,858	09/26/2019	03/31/2067
BGA0QT-JL-5	CRE WRIGHT OE DEBT TERM LOAN				1.F PL	42,541,876	100.0000	42,541,876	42,541,876	42,541,876					0.000	0.000	MON		856,136	09/25/2020	02/25/2056
BGA0QZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY				1.F PL	116,681,652	98.4090	114,825,084	116,681,652	116,681,652					0.000	0.000	MON		4,156,498	12/19/2019	12/31/2067
BGA0QZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY				1.F PL	24,485,231	98.4090	24,095,637	24,485,231	24,485,231					0.000	0.000	MON		872,213	11/27/2019	12/31/2067
BGA0R9-DD-2	BLUEEAGLE2019-1A(AAARATED TERM LOAN				1.A PL	25,228,000	99.7640	25,168,437	25,228,000	25,228,000					1.720	1.724	JAJO	94,016	302,164	12/22/2020	12/20/2034
BGA0R9-DH-3	BLUEEAGLE2019-1A(AAARATED TERM LOAN				1.C PL	6,858,196	99.8030	6,911,870	6,925,499	6,858,345		149			2.818	2.911	JAJO	42,281	68,974	12/22/2020	12/20/2034
BGA0R9-F6-5	BLUEEAGLE2019-1A(AAARATED TERM LOAN				1.F PL	3,084,000	99.9990	3,083,963	3,084,000	3,084,000					4.218	4.239	JAJO	28,183	49,862	12/22/2020	12/20/2034
BGA0R9-GC-1	BLUEEAGLE2019-1A(AAARATED TERM LOAN				2.B FE	2,595,000	99.4850	2,581,644	2,595,000	2,595,000					5.218	5.251	JAJO	29,337	27,175	12/22/2020	12/20/2034
BGA0TM-O3-7	INFINI TYASSETHOLDINGSIAH_20 TERM LOAN				1.F Z	23,932,709	108.6960	26,013,973	23,932,709	23,932,709					0.000	0.000	MON		247,144	12/16/2020	06/24/2070
BGA0UK-7E-8	SPHRX EXPENSES TERM LOAN				1.F Z	19,615,952	100.0000	19,615,952	19,615,952	19,615,952					0.000	0.000	MON			09/16/2020	04/30/2057
BGA0V7-E0-8	BLUE EAGLE 2020-1B TERM LOAN				1.A Z	20,062,125	100.0000	20,062,125	20,062,125	20,062,125					2.217	2.222	JAJO		48,756	12/22/2020	03/27/2032
BGA0V7-E4-0	BLUE EAGLE 2020-1B TERM LOAN				1.C Z	3,074,943	100.0000	3,074,943	3,074,943	3,074,943					2.917	2.926	JAJO		17,438	12/28/2020	03/27/2032
BGA0V7-E5-7	BLUE EAGLE 2020-1B TERM LOAN																				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d C h a r	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
BGA0VM-F1-2	WAPELLO SOLAR LLC TERM LOAN				.1 F Z	3,200,000	100.0000	3,200,000	3,200,000	3,200,000					0.000	0.000	MON			12/22/2020	12/25/2056	
033296-AG-9	ANCHV 2015-1A AR ABS 2015-1A	D		4	.1 A FE	20,000,000	103.5550	20,711,000	20,711,000	20,000,000					3.900	3.900	JJ	331,500	777,833	06/27/2019	07/28/2037	
28165R-AC-6	EDVES 16-1 ABS 16-1-C 144A	C		4	.1 C FE	989,906	94.3790	1,132,549	1,200,000	1,103,167		24,527			1.898	4.638	MON	253	29,248	07/28/2016	06/27/2039	
36318W-AG-5	GALXY 13-15A ABS 13-15A CR	D		4	.1 F FE	1,470,464	98.2920	1,474,386	1,500,000	1,478,811		5,232			2.237	2.768	JAJU	7,270	50,789	02/07/2019	10/15/2030	
466024-AL-6	IVY HILL MIDDLE MARKET CREDIT ABS7A	D		4	.1 C FE	13,233,539	98.6830	13,390,242	13,569,000	13,244,847		7,886			2.168	3.516	JAJU	59,663	322,204	10/28/2020	10/20/2029	
55818Y-BL-4	MADISON PARK FUNDING LTD MDPK ABS 2015-	D		4	.1 C FE	3,612,896	100.0890	3,613,217	3,610,000	3,612,522		(373)			3.790	3.776	JAJU	26,604	9,001	10/28/2020	07/21/2030	
87232B-AD-4	TSYMP 17-1A ABS 2017-1A C	D		4	.1 F FE	3,500,000	99.8340	3,494,176	3,500,000	3,496,943		(13,103)			2.587	2.596	JAJU	19,617	130,962	06/29/2017	07/15/2030	
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,392,642,052	XXX	1,406,202,420	1,426,731,055	1,377,892,881		(9,448,785)	12,761,730		XXX	XXX	XXX	2,530,493	51,938,819	XXX	XXX	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,378,058,160	XXX	7,284,282,729	6,116,104,005	6,337,393,946		(6,052,471)	13,354,247	613,957		XXX	XXX	XXX	51,592,798	236,121,651	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX	
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE CORP BND			1	.2 B FE	8,898,012	153.0160	13,029,312	8,515,000	8,835,156		(10,460)			6.750	6.381	AO	143,691	574,763	09/30/2013	10/01/2037	
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE SUB CORP BND				.2 B FE	53,503,730	139.3580	76,646,900	55,000,000	53,619,497		26,283			5.150	5.334	MN	306,854	2,832,500	05/17/2018	05/22/2045	
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						62,401,742	XXX	89,676,212	63,515,000	62,454,653		15,823			XXX	XXX	XXX	450,545	3,407,263	XXX	XXX	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						62,401,742	XXX	89,676,212	63,515,000	62,454,653		15,823			XXX	XXX	XXX	450,545	3,407,263	XXX	XXX	
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX	
BGA0E9-64-4	BSP 2013-11A RR SENIOR CORP BND				.1 D FE	100,5040		1		1					2.252	280.752	JAJU		645,687	07/02/2018	07/22/2030	
BGA0E9-65-1	OCTAGON FUNDING SENIOR CORP BND				.1 D FE	100,0900		1		1					2.188	209.995	JAJU		515,654	07/02/2018	01/20/2027	
BGA0EG-FD-8	ATLAS CLO FUNDING I LLC TERMLOAN				.1 A PL	21,521,212	98.8850	21,281,241	21,521,212	21,485,791		(24,763)			2.043	3.367	JAJU	94,044	809,538	07/17/2017	07/16/2029	
BGA0F3-TS-8	BSP 2017 VI RR CORP BND				.1 D FE	100,5140		1		1					2.093	102.113	JAJU		707,787	07/02/2018	01/18/2026	
BGA0FE-TF-2	OCTAGON FUNDING CORP BND				.1 D FE	99,9990		1		1					2.079	197.586	FMAN		279,153	07/02/2018	05/21/2027	
BGA0G9-RO-0	VENTR 2015-21A RR TERMLOAN				.1 G PL	18,481,737	99.1670	18,327,820	18,481,737	18,481,737		1,439			2.273	2.273	JAJU	91,001	620,977	12/27/2017	04/15/2027	
BGA0GZ-BP-1	ATLAS CLO FUNDING I LLC TERMLOAN				.2 A PL	23,728,664	97.8800	23,225,704	23,728,664	23,728,660		2,901			2.128	2.134	JAJU	108,023	830,963	02/15/2018	01/15/2031	
BGA0F4-C3-9	OZLM FUNDING LTD CORP BND	C			.1 D FE	100,3950		1		1					2.234	139.227	JAJU		100,266	07/02/2018	10/23/2027	
BGA0F7-AP-5	BATTALION CLO LTD CORP BND	C			.1 D FE	100,3280		1		1					2.191	209.110	JAJU		127,839	07/02/2018	10/24/2029	
BGA0FV-XP-7	NEUBERGER BERMAN CLO LIMITED SENIOR CORP	C			.1 D FE	99,6200		1		1					1.954	188.946	JAJU		166,198	07/02/2018	01/20/2028	
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						63,731,613	XXX	62,834,772	63,731,620	63,696,188		(20,423)			XXX	XXX	XXX	293,068	4,804,062	XXX	XXX	
6599999. Subtotal - Unaffiliated Bank Loans						63,731,613	XXX	62,834,772	63,731,620	63,696,188		(20,423)			XXX	XXX	XXX	293,068	4,804,062	XXX	XXX	
7699999. Total - Issuer Obligations						5,464,395,987	XXX	6,582,012,781	5,027,836,334	5,430,036,605		(10,461,712)	391,276	613,957		XXX	XXX	XXX	57,756,666	216,756,544	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						311,867,957	XXX	335,141,450	372,570,616	311,375,747		10,786,240	201,241			XXX	XXX	XXX	106,216	2,558,720	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						165,310,099	XXX	183,727,750	177,989,000	172,292,066		1,286,345				XXX	XXX	XXX	558,407	6,980,145	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,392,642,052	XXX	1,406,202,420	1,426,731,055	1,377,892,881		(9,448,785)	12,761,730			XXX	XXX	XXX	2,530,493	51,938,819	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX	
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX	
8299999. Total - Unaffiliated Bank Loans						63,731,613	XXX	62,834,772	63,731,620	63,696,188		(20,423)				XXX	XXX	XXX	293,068	4,804,062	XXX	XXX
8399999 - Total Bonds						7,397,947,708	XXX	8,569,919,173	7,068,858,625	7,355,293,487		(7,858,335)	13,354,247	613,957		XXX	XXX	XXX	61,244,850	283,038,290	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$	271,398,430	1B ..\$	93,233,508	1C ..\$	499,043,952	1D ..\$	567,615,408	1E ..\$	474,284,870	1F ..\$	1,299,116,451	1G ..\$	1,023,627,245
2A ..\$	1,322,779,763	2B ..\$	1,268,440,341	2C ..\$	428,462,193								
3A ..\$	1,086,684	3B ..\$	55,997,935	3C ..\$									
4A ..\$	12,501,194	4B ..\$	16,189,442	4C ..\$									
5A ..\$		5B ..\$	21,516,071	5C ..\$									
6 ..\$													

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SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired		
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/Adjusted Carrying Value	
NONE																					
8999999 - Total Preferred Stocks								XXX												XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A \$ 1B \$ 1C \$ 1D \$ 1E \$ 1F \$ 1G \$
 2A \$ 2B \$ 2C \$
 3A \$ 3B \$ 3C \$
 4A \$ 4B \$ 4C \$
 5A \$ 5B \$ 5C \$
 6 \$

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
69608A-10-8	PALANTIR TECHNOLOGIES INC			1,957,587.000	46,101,174	23.550	46,101,174	12,000,008				34,101,166		34,101,166		09/22/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					46,101,174	XXX	46,101,174	12,000,008				34,101,166		34,101,166		XXX	XXX
BGA01T-ZF-7	HOME PARTNERS OF AMERICA LLC			31,948,380	41,532,894	1,418.420	41,532,894	32,911,333				3,194,838		3,194,838		03/15/2017	
BGA030-JT-6	FEDERAL HOME LOAN BANK	RF		246,000,000	24,600,000	100.000	24,600,000	24,600,000		1,087,565						03/24/2020	
BGA094-B9-4	FEDERAL HOME LOAN BANK	RF		100,010,000	10,001,000	100.000	10,001,000	10,001,000		422,809						03/28/2018	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					76,133,894	XXX	76,133,894	67,512,333		1,510,374		3,194,838		3,194,838		XXX	XXX
000000-00-0	Cape Verity I, Inc.			25,000,000	106,070,799	4,242.832	106,070,799	69,000,000				(6,169,573)		(6,169,573)		10/02/2013	
000000-00-0	Cape Verity III, Inc.			25,000,000	298,973,730	11,958.949	298,973,730	314,032,945				(78,361,623)		(78,361,623)		10/02/2013	
000000-00-0	Gotham Re., Inc.			250,000,000	27,980,481	111.922	27,980,481	55,786,669				(10,566,573)		(10,566,573)		10/02/2013	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					433,025,010	XXX	433,025,010	438,819,614				(95,097,769)		(95,097,769)		XXX	XXX
9799999 - Total Common Stocks					555,260,078	XXX	555,260,078	518,331,955		1,510,374		(57,801,765)		(57,801,765)		XXX	XXX
9899999 - Total Preferred and Common Stocks					555,260,078	XXX	555,260,078	518,331,955		1,510,374		(57,801,765)		(57,801,765)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$
2A ..\$	2B ..\$	2C ..\$				
3A ..\$	3B ..\$	3C ..\$				
4A ..\$	4B ..\$	4C ..\$				
5A ..\$	5B ..\$	5C ..\$				
6 ..\$						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D.	10/28/2020	Cape Verity III		949,425	770,000	10,114
716743-AR-0	PETRONAS CAPITAL LTD. SENIOR CORP BND 14	D.	04/14/2020	Various		15,040,000	15,040,000	
1099999. Subtotal - Bonds - All Other Governments								
						15,989,425	15,810,000	10,114
130638-JC-7	CALIFORNIA STATE OF MUNI BND GO		10/28/2020	Cape Verity III		1,766,293	980,000	36,826
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions								
						1,766,293	980,000	36,826
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		03/18/2020	Various		27,337,176	21,600,000	198,450
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		10/28/2020	Cape Verity III		1,376,902	763,000	12,590
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
						28,714,078	22,363,000	211,040
072024-NW-0	BAY AREA TOLL AUTHORITY MUNITAX BND REV		10/28/2020	Cape Verity III		887,890	490,000	2,684
072024-PY-2	BAY AREA TOLL AUTHORITY MUNITAX BND REV		10/28/2020	Cape Verity III		779,830	427,000	2,294
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX		10/28/2020	Cape Verity III		512,616	507,500	7,889
25483V-XN-9	DISTRICT OF COLUMBIA MUNITAX BND		06/25/2020	MORGAN STANLEY & CO. INC		2,440,000	2,440,000	
345105-JE-1	FOOTHILL / EASTERN TRANSP SENIOR MUNITAX		04/17/2020	Various		17,004,146	16,935,000	228,402
419794-F4-9	HAWAII ST-REF-EF MUNITAX BND		10/08/2020	MORGAN STANLEY & CO. INC		5,000,000	5,000,000	
574300-HZ-5	MARYLAND ST TRANSP AUTH MARYLAND ST TRAN		10/28/2020	Cape Verity III		718,022	490,000	9,457
59259N-ZH-9	METROPOLITAN TRANSP AUTHORITY MUNI BND		03/20/2020	Various		22,942,175	17,540,000	454,934
59259Y-BZ-1	METROPOLITAN TRANSP AUTHORITY METROPOLI		03/20/2020	CITI CORP SECURITIES MARKETS		6,841,809	5,850,000	139,359
59261A-G3-5	METROPOLITAN TRANSP AUTHORITY MUNI BND		05/06/2020	JEFFRIES & CO. INC		19,424,000	20,000,000	
59261A-G4-3	METROPOLITAN TRANSP AUTHORITY MUNI BND		05/06/2020	JEFFRIES & CO. INC		14,814,750	15,000,000	
59261A-G5-0	METROPOLITAN TRANSP AUTHORITY MUNI BND		05/06/2020	JEFFRIES & CO. INC		19,029,260	19,029,260	
59261A-G7-6	METROPOLITAN TRANSP AUTHORITY MUNITAX		05/08/2020	JEFFRIES & CO. INC		40,000,000	40,000,000	
592643-DF-4	METROPOLITAN WASH D C ARPTS AU SUB MUNI		05/11/2020	RAYMOND JAMES		4,914,850	5,000,000	23,333
592643-DJ-6	METROPOLITAN WASH D C ARPTS AU SUB MUNI		05/08/2020	MORGAN STANLEY & CO. INC		3,012,813	3,110,000	14,168
59333P-4D-7	MIAMI DADE CNTY FLA MUNI BND		05/12/2020	RBC DOMINION SECURITIES INC		3,937,430	3,500,000	20,903
626207-YF-5	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		08/12/2020	Various		15,183,000	10,000,000	245,200
646136-AZ-1	NEW JERSEY ST TRANSP TR FD AUT MUNI BND		05/06/2020	CITIGROUP GLOBAL MKT INC		9,492,111	9,880,000	176,605
646136-6S-5	NEW JERSEY ST TRANSP TR FD AUT MUNITAX		04/09/2020	MORGAN STANLEY & CO. INC		4,893,950	5,000,000	66,555
646136-XR-7	NEW JERSEY ST TRANSP TR FD AUT MUNI BND		07/15/2020	CITIGROUP GLOBAL MKT INC		2,619,084	2,060,000	12,014
646136-YR-7	NEW JERSEY ST TRANSP TR FD AUT MUNI BND		10/28/2020	Cape Verity III		804,127	633,500	15,482
64972F-K8-8	NEW YORK CITY MUN WATER FINANC MUNI BND		10/28/2020	Cape Verity III		610,803	392,000	8,685
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND		10/28/2020	Cape Verity III		990,250	1,000,000	8,035
73358W-EK-6	PORT AUTH NY & NJ MUNITAX BND REV		03/20/2020	Various		17,930,040	18,000,000	421,720
73358W-XQ-2	PORT AUTH NY & NJ MUNITAX BND REV		10/28/2020	Cape Verity III		1,264,693	969,500	1,814
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	
913366-DF-4	UNIVERSITY CALIF REGTS MED CTR MUNI BND		10/28/2020	Cape Verity III		310,909	196,000	5,878
913366-KD-1	UNIVERSITY OF CALIFORNIA MUNITAX BND		02/27/2020	BARCLAYS CAPITAL		15,000,000	15,000,000	
914119-3H-3	UNIVERSITY CINCINNATI OHIO MUNITAX BND		07/14/2020	RAYMOND JAMES		3,995,775	4,130,000	15,488
91412F-7Y-7	UNIVERSITY OF CALIFORNIA MUNITAX BND		03/20/2020	Various		27,452,523	24,895,000	504,211
946303-E5-9	WAYNE ST UNIV MICH MUNITAX BND		07/17/2020	Various		8,260,000	8,260,000	
3199999. Subtotal - Bonds - U.S. Special Revenues								
						273,066,856	257,705,500	2,385,110
00115A-AM-1	AEP TRANSMISSION COMPANY LLC SENIOR CORP		03/30/2020	Various		7,197,408	7,200,000	
00206R-DK-5	AT&T INC SENIOR CORP BND		02/27/2020	J.P. MORGAN SECURITIES INC		19,769,000	20,000,000	437,306
00206R-MD-1	AT&T INC SENIOR CORP BND 144A		09/18/2020	Tax Free Exchange		1,079,152	1,196,000	
00206R-ME-9	AT&T INC SENIOR CORP BND 144A		10/28/2020	Cape Verity III		690,438	723,100	3,006
00206R-ME-9	AT&T INC SENIOR CORP BND 144A		09/18/2020	Tax Free Exchange		13,121,052	17,044,900	
00287Y-BD-0	ABBVIE INC CORP BND 4.875% 11/14/48		05/29/2020	Various		22,424,663	20,767,000	125,153
00287Y-CB-3	ABBVIE INC SENIOR CORP BND		11/19/2020	Tax Free Exchange		9,994,140	10,000,000	210,139
00287Y-DA-4	ABBVIE INC SENIOR CORP BND		11/19/2020	Tax Free Exchange		8,450,985	8,375,000	173,758
00432C-BJ-9	ACCSS_04-A4 ABS_04-A4		10/28/2020	Cape Verity III		3,635,501	3,952,000	3,881
00817Y-AZ-1	AETNA INC SENIOR CORP BND		10/28/2020	Cape Verity III		786,702	700,000	5,576
012725-AD-9	ALBEMARLE CORP SENIOR CORP BND		10/28/2020	Cape Verity III		1,049,503	910,000	20,389
02209S-BK-8	ALTRIA GROUP INC SENIOR CORP BND		05/04/2020	BARCLAYS CAPITAL		14,879,700	15,000,000	
023135-AG-9	AMAZON.COM INC SENIOR CORP BND		10/28/2020	Cape Verity III		1,005,725	700,000	13,860
025537-AP-6	AMERICAN ELECTRIC POWER COMPAN SENIOR CO		12/17/2020	DEUTSCHE BANK AG		4,901,124	4,380,000	43,496
031162-BZ-2	AMGEN INC SENIOR CORP BND		10/28/2020	Cape Verity III		1,087,118	1,875,000	19,036
031162-CD-0	AMGEN INC SENIOR CORP BND		12/10/2020	BNP PARIBAS		10,475,307	7,782,000	176,560
031162-CX-6	AMGEN INC SENIOR CORP BND 144A		08/17/2020	Taxable Exchange		7,928,000	7,928,000	16,297
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		10/28/2020	Cape Verity III		1,555,672	1,565,000	21,560
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		10/28/2020	Cape Verity III		647,189	525,000	7,508
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR		02/27/2020	J.P. MORGAN SECURITIES INC		10,233,700	10,000,000	175,056
037833-BX-7	APPLE INC SENIOR CORP BND		10/28/2020	Cape Verity III		969,052	700,000	5,968
037833-CU-2	APPLE INC SENIOR CORP BND		05/15/2020	J.P. MORGAN SECURITIES INC		429,620	400,000	127

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		05/19/2020	Various		7,546,750	9,500,000	144,035
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP BND		10/28/2020	Cape Verity III		224,705	175,000	508
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP BND		04/09/2020	WELLS FARGO SECURITIES		8,055,800	10,000,000	50,223
05526D-BQ-7	BAT CAPITAL CORP SENIOR CORP BND		03/30/2020	Various		8,000,000	8,000,000	
05538U-AG-8	BB-UBS TRUST BBUBS_12-SHOW SUB CMBS_012-		10/28/2020	Cape Verity III		3,296,646	3,575,000	10,524
05604F-AN-5	BIWAY_13-1515 CMBS_13-1515 D 144A		08/04/2020	Cape Verity III		1,007,148	1,000,000	404
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC SENIOR COR		01/13/2020	J.P. MORGAN SECURITIES INC		9,784,653	9,500,000	32,300
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A		12/25/2020	Interest Capitalization		205,971	205,971	
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP BND MTN		10/28/2020	Cape Verity III		478,121	367,500	4,490
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND MT		10/28/2020	Cape Verity III		1,106,251	910,000	9,576
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP BND MT		12/09/2020	BK AMER MERRIL LYNCH		27,047,987	20,000,000	206,878
06849R-AC-6	BARRICK NORTH AMERICA FINANCE CORP BND		10/28/2020	Cape Verity III		1,248,374	840,000	7,700
07274N-AQ-6	BAYER US FINANCE II LLC SENIORCORPBND144		08/24/2020	GOLDMAN SACHS & CO.		2,534,760	2,000,000	16,521
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP BND		06/30/2020	Various		18,161,431	14,967,000	324,377
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE SECURED CORP		07/16/2020	CANTOR FITZGERALD EUR		2,671,420	2,000,000	18,991
075887-AV-1	BECTON DICKINSON AND COMPANY CORP BND		10/28/2020	Cape Verity III		871,713	669,200	18,291
084664-CQ-2	BERKSHIRE HATHAWAY FINANC CORP SENIOR CO		01/13/2020	J.P. MORGAN SECURITIES INC		14,661,676	12,500,000	218,750
09062X-AD-5	BIOTEN INC SENIOR CORP BND		09/16/2020	J.P. MORGAN SECURITIES INC		3,545,256	2,600,000	1,127
092113-AS-8	BLACK HILLS CORPORATION SENIOR CORP BND		12/02/2020	CANTOR FITZGERALD EUR		6,097,068	5,000,000	26,372
09539#-AD-9	BLUE EAGLE_18-1 TERM LOAN		12/18/2020	Tax Free Exchange		7,600,000	7,600,000	
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		10/28/2020	Cape Verity III		489,255	350,000	3,597
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		5,861,863	5,750,000	121,389
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		11,969,641	12,000,000	89,900
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO		04/07/2020	JEFFRIES & CO. INC.		5,642,228	7,093,000	20,206
124857-AN-3	CBS CORP SENIOR CORP BND		10/28/2020	Cape Verity III		782,698	700,000	9,302
12626P-AN-3	CRH AMERICA INC SENIOR CORP BND 144A		10/28/2020	Cape Verity III		675,233	542,500	16,503
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND		02/27/2020	J.P. MORGAN SECURITIES INC		24,395,800	20,000,000	440,472
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP BND		12/10/2020	J.P. MORGAN SECURITIES INC		24,971,135	21,854,000	149,829
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP BND		12/10/2020	Tax Free Exchange		9,670,314	10,173,000	65,702
15189U-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO		09/25/2020	Various		15,400,167	13,879,000	156,530
172967-HS-3	CITIGROUP INC - LT GTD SUB CORP BND		10/28/2020	Cape Verity III		1,455,679	1,085,000	27,634
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		12/28/2020	Interest Capitalization		156,153	156,153	
185508-AE-8	CLECO POWER LLC CORP BND		10/28/2020	Cape Verity III		1,938,947	1,469,300	39,263
202795-JP-6	COMMONWEALTH EDISON CO SECURED CORP BND		10/06/2020	MORGAN STANLEY & CO. INC		5,345,029	4,300,000	17,678
207597-DV-4	CONNECTICUT LIGHT AND POWER CO CONNECTIC		10/28/2020	Cape Verity III		1,009,071	700,000	18,274
209111-FT-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR		01/13/2020	J.P. MORGAN SECURITIES INC		14,757,464	12,000,000	68,200
209111-FY-4	CONSOLIDATED EDISON CO OF NEW SENIOR COR		12/07/2020	J.P. MORGAN SECURITIES INC		25,514,251	20,000,000	149,222
21036P-BD-9	ANTHEM INC SENIOR CORP BND		09/25/2020	CREDIT SUISSE ZURICH		4,754,155	3,500,000	68,396
219350-BK-0	CORNING INC SENIOR CORP BND		04/14/2020	CREDIT SUISSE ZURICH		6,435,150	5,000,000	112,201
219350-BP-9	CORNING INC SENIOR CORP BND		01/13/2020	J.P. MORGAN SECURITIES INC		14,630,226	14,500,000	87,967
22822V-AM-3	CROWN CASTLE INTL CORP SENIOR CORP BND		09/10/2020	JEFFRIES & CO. INC.		1,350,440	1,000,000	4,189
22822V-AQ-4	CROWN CASTLE INTL CORP SENIOR CORP BND		12/18/2020	JEFFRIES & CO. INC.		20,421,906	16,206,000	316,579
235851-AV-4	DANAHER CORPORATION SENIOR CORP BND		09/29/2020	BA SECURITIES		18,804,300	19,000,000	
240019-BV-0	DAYTON POWER AND LIGHT CO SECURED CORP B		04/15/2020	Tax Free Exchange		6,235,203	6,235,000	82,621
254687-DV-5	WALT DISNEY CO SENIOR CORP BND		10/28/2020	Cape Verity III		1,021,279	700,000	5,604
254687-ET-9	WALT DISNEY CO SENIOR CORP BND		09/10/2020	Susquehanna International Ser		213,776	153,000	3,741
254687-GA-8	WALT DISNEY CO SENIOR CORP BND		06/25/2020	DEUTSCHE BANK AG		4,582,200	4,000,000	19,422
257375-AF-2	DOMINION GAS HOLDINGS LLC SENIOR CORP BN		05/27/2020	WELLS FARGO SECURITIES		6,762,263	6,052,000	22,594
260543-DD-2	DOW CHEMICAL COMPANY THE SENIOR CORP BND		12/09/2020	JEFFRIES & CO. INC.		17,118,140	15,000,000	157,500
26186R-AA-9	DREXEL UNIVERSITY SENIOR CORP BND		07/15/2020	WELLS FARGO SECURITIES		8,020,000	8,020,000	
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B		10/28/2020	Cape Verity III		1,294,997	850,000	7,733
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP BND 144		08/24/2020	GOLDMAN SACHS & CO.		6,574,860	6,000,000	80,500
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND		10/28/2020	Cape Verity III		216,711	175,000	316
278642-AF-0	EBAY INC SENIOR CORP BND		07/15/2020	MORGAN STANLEY & CO. INC		323,837	290,000	64
278865-AM-2	ECOLAB INC SENIOR CORP BND		10/28/2020	Cape Verity III		203,747	142,800	3,076
28370T-AF-6	EL PASO PIPELINE PARTNERS OPER SENIOR CO		10/28/2020	Cape Verity III		675,007	630,000	14,641
29279F-AA-7	ENERGY TRANSFER OPERATING LP SENIOR CORP		02/27/2020	Various		14,710,000	12,500,000	297,309
29364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND		01/17/2020	BARCLAYS CAPITAL		4,610,260	3,850,000	49,858
30161N-AV-3	EXELON CORPORATION SENIOR CORP BND		08/04/2020	Cape Verity III		549,929	425,000	5,779
30161N-AY-7	EXELON CORPORATION SENIOR CORP BND		12/02/2020	Various		8,650,909	6,675,000	31,986
30231G-BF-8	EXXON MOBIL CORP SENIOR CORP BND		03/17/2020	STIFEL NICOLAUS & CO INC		20,274,200	20,000,000	
30231G-BG-6	EXXON MOBIL CORP SENIOR CORP BND		03/17/2020	JEFFRIES & CO. INC.		25,848,500	25,000,000	
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO		10/28/2020	Cape Verity III		52,077	45,500	842

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
31428X-BE-5	FEDEX CORP SENIOR CORP BND		08/24/2020	GOLDMAN SACHS & CO.		7,392,660	6,000,000	79,958
31428X-BE-5	FEDEX CORP SENIOR CORP BND		10/28/2020	Cape Verity III		884,590	700,000	15,147
31428X-BG-0	FEDEX CORP SENIOR CORP BND		08/24/2020	GOLDMAN SACHS & CO.		7,238,400	6,000,000	109,958
31428X-BG-8	FEDEX CORP SENIORCORPBND		02/27/2020	J.P. MORGAN SECURITIES INC		8,523,100	10,000,000	19,125
31428X-CA-2	FEDEX CORP SENIOR CORP BND		08/24/2020	Various		19,985,720	17,000,000	55,854
316773-CH-1	FIFTH THIRD BANCORP CORP BND		10/28/2020	Cape Verity III		1,134,854	700,000	9,304
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP BND		10/28/2020	Cape Verity III		818,836	682,500	7,291
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP BND		10/28/2020	Cape Verity III		306,282	245,000	2,392
362375-AC-1	GSA06-10 SENIORABS06-10		10/28/2020	Cape Verity III		4,495,410	11,003,757	37,057
369604-BY-8	GENERAL ELECTRIC CO SENIOR CORP BND		04/13/2020	Various		39,411,575	39,550,000	
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP BND		10/28/2020	Cape Verity III		872,053	700,000	7,700
37940X-AC-6	GLOBAL PAYMENTS INC. SENIOR CORP BND		12/16/2020	CITIGROUP GLOBAL MKT INC		5,623,819	4,410,000	62,530
429827-AS-7	HEF_04-1 ABS 04-1 B2 144A		10/28/2020	Cape Verity III		3,120,103	3,572,000	2,840
458140-BM-1	INTEL CORPORATION SENIOR CORP BND		03/20/2020	Various		30,416,930	30,000,000	
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC SENIOR COR		12/16/2020	JANE STREET CAPITAL		8,635,654	6,600,000	67,788
460146-CQ-4	INTERNATIONAL PAPER CO SENIOR CORP BND		09/16/2020	J.P. MORGAN SECURITIES INC		1,491,928	1,211,000	4,884
460146-CQ-4	INTERNATIONAL PAPER CO SENIOR CORP BND		10/28/2020	Cape Verity III		862,351	700,000	6,331
46625H-HF-0	JPMORGAN CHASE & CO CORP BND		10/28/2020	Cape Verity III		538,787	350,000	10,204
46625H-LL-2	JPMORGAN CHASE & CO SUB CORP BND		10/28/2020	Cape Verity III		2,005,991	1,470,000	29,991
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C		08/04/2020	Cape Verity III		1,559,844	1,200,000	17,050
487836-BQ-0	KELLOGG COMPANY SENIOR CORP BND		10/28/2020	Cape Verity III		881,930	700,000	2,450
49327V-ZB-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		10/28/2020	Cape Verity III		3,800,807	3,320,000	15,323
49446R-AM-1	KIMCO REALTY CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III		371,952	350,000	1,157
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR		08/24/2020	GOLDMAN SACHS & CO.		2,240,766	2,000,000	29,400
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY		10/28/2020	Cape Verity III		810,186	630,000	7,238
52606#-AA-3	LENDSL TRUST_18 ABS 8-A A-FL		12/21/2020	Various		2,966,161	2,966,161	
52606#-AB-1	LENDSL TRUST_18 ABS 2018-A B		12/28/2020	Various		198,871	198,871	
52606#-AC-9	LENDSL TRUST_18 ABS 8-A A-FX		12/28/2020	Various		6,480,205	6,480,205	
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO		12/07/2020	Various		16,035,203	15,593,000	105,108
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		01/13/2020	J.P. MORGAN SECURITIES INC		9,898,879	8,600,000	190,012
571676-AG-0	MARS INC SENIOR CORP BND 144A		01/17/2020	BA SECURITIES		3,698,352	3,150,000	40,064
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		10/28/2020	Cape Verity III		922,144	770,000	6,337
58013M-FA-7	MCDONALDS CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III		761,116	577,500	10,996
59022C-AJ-2	BANK OF AMERICA CORP CORP BND		10/28/2020	Cape Verity III		349,414	245,000	3,742
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND		10/28/2020	Cape Verity III		914,578	700,000	7,692
654730-BF-9	NISOURCE INC SENIOR CORP BND		04/09/2020	JEFFRIES & CO. INC.		8,318,992	7,505,000	135,898
654730-BF-9	NISOURCE INC SENIOR CORP BND		08/04/2020	Cape Verity III		1,312,210	1,000,000	9,722
654730-BG-7	NISOURCE INC SENIORCORPBND		08/04/2020	Cape Verity III		497,768	400,000	5,486
65540X-AR-8	NOMURA RESECURITIZATION TRUST RMBS SR-4A		11/19/2020	AMHERST PIERPONT SECUI		1,017,433	1,281,349	287
655844-AF-5	NORFOLK SOUTHERN CORPORATION SENIOR CORP		10/28/2020	Cape Verity III		517,158	343,000	11,956
665772-CA-5	NORTHERN STATES POWER COMPANY CORP BND		10/28/2020	Cape Verity III		1,870,050	1,365,000	20,703
665772-CQ-0	NORTHERN STATES POWER COMPANY SECURED CO		03/17/2020	Susquehanna International Ser		3,454,450	5,000,000	2,000
666807-BH-4	NORTHROP GRUMMAN CORP SENIORCORPBND		08/04/2020	Cape Verity III		545,840	400,000	3,378
68389X-BX-2	ORACLE CORPORATION SENIOR CORP BND		12/09/2020	MORGAN STANLEY & CO. INC		24,233,587	20,000,000	140,000
713448-EV-6	PEPSICO INC/NC SENIOR CORP BND		03/17/2020	BK AMER MERRILL LYNCH		9,841,900	10,000,000	
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP BND		10/28/2020	Cape Verity III		1,043,518	700,000	20,205
745332-CH-7	PUGET SOUND ENERGY INC SECURED CORP BND		12/11/2020	AMHERST PIERPONT SECUI		11,228,199	8,475,000	
75513E-CC-3	UNITED TECHNOLOGIES CORPORATN SENIOR COR		12/10/2020	Tax Free Exchange		377,173	367,000	7,493
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND		10/28/2020	Cape Verity III		690,418	560,000	6,734
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO. CORP BND		10/28/2020	Cape Verity III		2,071,474	1,610,000	23,417
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO. SECURED C		07/14/2020	RBC DOMINION SECURITIES INC.		7,973,127	6,100,000	111,516
843646-AU-4	SOUTHERN POWER COMPANY SENIOR CORP BND		08/24/2020	GOLDMAN SACHS & CO.		6,975,720	6,000,000	58,575
845743-BS-1	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		10/06/2020	MORGAN STANLEY & CO. INC		1,286,930	1,000,000	17,478
84756N-AE-9	SPECTRA ENERGY PARTNERS LP SENIOR CORP B		10/28/2020	Cape Verity III		1,898,874	1,505,000	8,457
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III		926,104	800,000	5,859
871829-AY-3	SYSCO CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III		1,425,374	1,225,000	4,621
871829-BD-8	SYSCO CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III		939,481	840,000	2,940
871829-BN-6	SYSCO CORPORATION SENIOR CORP BND		04/09/2020	Various		22,222,700	17,500,000	38,500
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		12/07/2020	Various		49,368,078	44,000,000	178,750
90249A-BH-5	TYSON FOODS INC SENIOR CORP BND		10/06/2020	MORGAN STANLEY & CO. INC		2,784,500	2,000,000	2,833
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		01/13/2020	J.P. MORGAN SECURITIES INC		9,740,400	8,400,000	119,000
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		08/04/2020	Cape Verity III		1,725,984	1,300,000	10,400
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		10/28/2020	Cape Verity III		376,880	280,000	2,571

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		10/28/2020	Cape Verity III		1,365,708	1,094,800	19,950
94973V-BB-2	ANTHEM INC SENIOR CORP BND		10/28/2020	Cape Verity III		1,375,313	1,085,000	20,822
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND		10/28/2020	Cape Verity III		1,619,919	1,260,000	27,783
963320-AX-4	WHIRLPOOL CORPORATION SENIOR CORP BND		12/15/2020	CITIGROUP GLOBAL MKT INC		17,199,686	12,700,000	51,929
96949L-AC-9	WILLIAMS COMPANIES INC SENIOR CORP BND		02/27/2020	J.P. MORGAN SECURITIES INC		13,978,500	12,500,000	295,729
976826-BN-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO		03/30/2020	Various		14,980,950	15,000,000	
BGA0DV-04-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		383,180	383,180	
BGA0DX-EQ-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		88,200	88,200	
BGA0DX-ER-2	BLUE EAGLE 16 SENIOR SECURED TERM LOAN		08/28/2020	CREDIT		47,740	47,740	
BGA0DX-ET-8	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		349,318	349,318	
BGA0DX-EU-5	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	Various		119,522	119,522	
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC TERM LOAN		12/04/2020	SPECIALTY FINANCE		6,109,906	6,109,906	
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC TERM LOAN		04/30/2020	Tax Free Exchange		25,658,002	25,658,002	
BGA0KQ-MH-2	EXL SOLAR HOLDCO LLC TERM LOAN		04/30/2020	Tax Free Exchange		12,823,007	12,823,007	
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		01/01/2020	INFIN		(730,000)	(730,000)	
BGA0QT-JL-5	CRE WRIGHT CE DEBT TERM LOAN		09/25/2020	Various		10,012,350	10,012,350	
BGA0QV-SL-0	ALTUS TERM LOAN B TERM LOAN		09/20/2020	SPEC FIN		6,776,485	6,770,337	
BGA0QZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		01/01/2020	INFIN		695,636	695,636	
BGA0R9-DD-2	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/22/2020	CREDIT		13,150,724	13,150,724	
BGA0R9-DH-3	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/22/2020	CREDIT		2,294,688	2,294,688	
BGA0R9-DH-3	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/18/2020	Tax Free Exchange		2,475,007	2,542,310	
BGA0R9-F6-5	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/22/2020	CREDIT		1,197,612	1,197,612	
BGA0R9-GC-1	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/22/2020	CREDIT		696,270	696,270	
BGA0RR-RY-1	GORILLA INVESTOR LLC TERM LOAN		09/13/2020	CREDIT		27,536,232	27,536,232	
BGA0T2-QQ-2	THYSSENKRUPP ELEVATOR TECHNOLO TERM LOA		07/29/2020	CREDIT		12,015,171	12,386,774	
BGA0TM-O3-7	INFINITYASSETHOLDINGSIAH_20 TERM LOAN		12/16/2020	INFIN		23,932,709	23,932,709	
BGA0UK-7E-8	SPHRX EXPENSES TERM LOAN		09/16/2020	SPECIALTY FINANCE		19,615,952	19,615,952	
BGA0V7-E0-8	BLUE EAGLE 2020-1B TERM LOAN		12/28/2020	CREDIT		14,926,500	14,926,500	
BGA0V7-E0-8	BLUE EAGLE 2020-1B TERM LOAN		10/26/2020	Tax Free Exchange		5,135,625	5,135,625	
BGA0V7-E4-0	BLUE EAGLE 2020-1B TERM LOAN		12/28/2020	CREDIT		2,287,800	2,287,800	
BGA0V7-E4-0	BLUE EAGLE 2020-1B TERM LOAN		10/26/2020	Tax Free Exchange		787,143	787,143	
BGA0V7-E5-7	BLUE EAGLE 2020-1B TERM LOAN		12/28/2020	CREDIT		1,450,800	1,450,800	
BGA0V7-E5-7	BLUE EAGLE 2020-1B TERM LOAN		10/26/2020	Tax Free Exchange		499,164	499,164	
BGA0V7-E6-5	BLUE EAGLE 2020-1B TERM LOAN		12/28/2020	CREDIT		1,450,800	1,450,800	
BGA0V7-E6-5	BLUE EAGLE 2020-1B TERM LOAN		10/26/2020	Tax Free Exchange		499,164	499,164	
BGA0V7-E7-3	BLUE EAGLE 2020-1B TERM LOAN		12/28/2020	CREDIT		1,450,800	1,450,800	
BGA0V7-E7-3	BLUE EAGLE 2020-1B TERM LOAN		10/26/2020	Tax Free Exchange		499,164	499,164	
BGA0VA-OJ-5	BLUE EAGLE 2020-1B TERM LOAN		12/28/2020	CREDIT		6,333,300	6,333,300	
BGA0VA-OJ-5	BLUE EAGLE 2020-1B TERM LOAN		10/26/2020	Tax Free Exchange		2,179,041	2,179,041	
BGA0VB-MY-6	BLUEEAGLE2020-2E TERM LOAN		12/18/2020	CREDIT		27,005,504	27,005,504	
BGA0VM-F1-2	WAPELLO SOLAR LLC TERM LOAN		12/22/2020	SPECIALTY FINANCE		3,200,000	3,200,000	
BL3392-B2-8	MILEAGE PLUS HOLDINGS LLC TERM LOAN		07/16/2020	CREDIT		9,800,000	10,000,000	
67077M-AX-6	NUTRIEN LTD SENIOR CORP BND	A.	05/29/2020	UBS WARBURG LLC		9,480,738	8,700,000	18,137
034863-AY-6	ANGLO AMERICAN CAPITAL PLC SENIOR CORP B	D.	09/08/2020	BNP PARIBAS		7,392,225	7,500,000	
05523R-AC-1	BAE SYSTEMS PLC SENIOR CORP BND 144A	D.	10/28/2020	Cape Verity III		988,449	700,000	2,030
05971K-AC-3	BANCO SANTANDER SA CORP BND	D.	10/28/2020	Cape Verity III		2,197,320	2,000,000	22,407
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D.	01/21/2020	Various		6,507,245	6,125,000	53,792
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SR5UB COR	D.	05/28/2020	J.P. MORGAN SECURITIES INC		9,373,314	11,640,000	196,766
21685W-CJ-4	COOPERATIVE BABOBANK UA CORP BND MTN	D.	10/28/2020	Cape Verity III		1,023,757	700,000	15,823
35177P-AX-5	ORANGE SA SENIOR CORP BND	D.	10/28/2020	Cape Verity III		1,397,030	1,000,000	15,883
404280-AF-6	HSBC HOLDINGS PLC CORP BND	D.	10/28/2020	Cape Verity III		989,121	700,000	24,019
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND 144A	D.	10/28/2020	Cape Verity III		642,646	500,000	2,182
46115H-BN-6	INTESA SANPAOLO SPA SENIOR CORP BND 144A	D.	11/23/2020	CITIGROUP GLOBAL MKT INC		12,791,155	10,000,000	80,944
46602A-AL-6	IVY HILL MIDDLE MARKET CREDIT ABS7A	D.	10/28/2020	Cape Verity III		3,533,539	3,869,000	2,333
50247V-AC-3	LYB INTERNATIONAL FINANCE BY SENIOR CORP	D.	10/28/2020	Cape Verity III		209,491	175,000	1,043
55818Y-BL-4	MADISON PARK FUNDING LTD MDPK_ABS 2015-	D.	10/28/2020	Cape Verity III		3,612,896	3,610,000	3,641
685218-AB-5	ORANGE SA SENIOR CORP BND	D.	10/28/2020	Cape Verity III		504,364	350,000	4,438
853254-AN-0	STANDARD CHARTERED PLC SUB CORP BND 144A	D.	10/28/2020	Cape Verity III		1,084,360	857,500	4,480
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	04/16/2020	Various		32,090,507	24,785,000	39,018
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D.	01/17/2020	Mitsubishi Securities USA		6,295,123	5,900,000	5,672
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	D.	02/27/2020	J.P. MORGAN SECURITIES INC		25,353,000	20,000,000	268,333
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,399,867,226	1,294,336,841	8,407,218

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997. Total - Bonds - Part 3						1,719,403,878	1,591,195,341	11,050,308
8399998. Total - Bonds - Part 5						868,615,808	809,575,041	3,245,324
8399999. Total - Bonds						2,588,019,686	2,400,770,382	14,295,632
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
69608A-10-8	PALANTIR TECHNOLOGIES INC PALANTIRTECHNO		09/22/2020	Tax Free Exchange	1,957,587,000	12,000,008		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							12,000,008	XXX
BGA030-JT-6	FEDERAL HOME LOAN BANK		03/24/2020	LOANS	46,000,000	4,600,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other							4,600,000	XXX
000000-00-0	Cape Verity III, Inc.		12/17/2020	Capital Contribution		120,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other							120,000,000	XXX
9799997. Total - Common Stocks - Part 3							136,600,008	XXX
9799998. Total - Common Stocks - Part 5							2,999,991	XXX
9799999. Total - Common Stocks							139,599,999	XXX
9899999. Total - Preferred and Common Stocks							139,599,999	XXX
9999999 - Totals							2,727,619,685	XXX
								14,295,632

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
912828-ND-8	UNITED STATES TREASURY GOVT BND		05/15/2020	Maturity		435,000	435,000	445,031	435,619		(619)		(619)		435,000				7,613	05/15/2020
0599999. Subtotal - Bonds - U.S. Governments						435,000	435,000	445,031	435,619		(619)		(619)		435,000				7,613	XXX
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	12/17/2020	Cape Verity III		969,915	770,000	834,518	828,729		(1,368)		(1,368)		827,360		142,555	142,555	52,761	01/22/2044
1099999. Subtotal - Bonds - All Other Governments						969,915	770,000	834,518	828,729		(1,368)		(1,368)		827,360		142,555	142,555	52,761	XXX
130638-JC-7	CALIFORNIA STATE OF MUNI BND GO		12/17/2020	Cape Verity III		1,781,983	980,000	1,458,563	1,422,435		(12,987)		(12,987)		1,409,448		372,535	372,535	84,204	11/01/2040
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,781,983	980,000	1,458,563	1,422,435		(12,987)		(12,987)		1,409,448		372,535	372,535	84,204	XXX
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL		12/17/2020	Cape Verity III		1,363,664	763,000	944,815	932,044		(5,707)		(5,707)		926,338		437,327	437,327	71,102	08/01/2049
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,363,664	763,000	944,815	932,044		(5,707)		(5,707)		926,338		437,327	437,327	71,102	XXX
072024-NV-0	BAY AREA TOLL AUTHORITY MUNITAX BND REV		12/17/2020	Cape Verity III		890,737	490,000	694,345	686,122		(5,479)		(5,479)		680,643		210,094	210,094	41,892	04/01/2050
072024-PY-2	BAY AREA TOLL AUTHORITY MUNITAX BND REV		12/17/2020	Cape Verity III		784,809	427,000	601,912	592,984		(3,248)		(3,248)		589,736		195,073	195,073	35,801	10/01/2050
235036-4X-5	DALLAS FORT WORTH TEX INTL APP MUNITAX		12/17/2020	Cape Verity III		541,239	507,500	507,500	507,500						507,500		33,739	33,739	18,039	11/01/2045
574300-HZ-5	MARYLAND ST TRANSN AUTH MARYLAND ST TRAN		12/17/2020	Cape Verity III		719,541	490,000	546,771	540,786		(5,059)		(5,059)		535,728		183,813	183,813	42,235	07/01/2043
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		04/01/2020	Call	100.0000	56,000	56,000	62,322	62,100		(11)		(11)		62,088		(6,088)	(6,088)	1,863	04/01/2057
646136-IV-9	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		01/22/2020	Various		18,583,000	18,583,000	19,849,431	18,583,000						18,583,000				131,307	12/15/2039
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		12/17/2020	Cape Verity III		865,798	633,500	696,381	692,589		(1,448)		(1,448)		691,140		174,658	174,658	41,910	12/15/2040
64972F-KB-8	NEW YORK CITY MUN WATER FINANC MUNI BND		12/17/2020	Cape Verity III		613,394	392,000	445,798	439,642		(1,318)		(1,318)		438,324		175,069	175,069	23,526	06/15/2042
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND		12/17/2020	Cape Verity III		1,066,250	1,000,000	1,000,000	1,000,000						1,000,000		66,250	66,250	44,009	08/01/2069
73358W-XQ-2	PORT AUTH NY & NJ MUNITAX BND REV		12/17/2020	Cape Verity III		1,342,360	969,500	1,108,778	1,102,279		(1,866)		(1,866)		1,100,413		241,947	241,947	54,794	10/15/2065
913386-DF-4	UNIVERSITY CALIF REGTS MED CTR MUNI BND		12/17/2020	Cape Verity III		318,847	196,000	253,369	246,286		(1,511)		(1,511)		244,774		74,072	74,072	14,065	05/15/2049
3199999. Subtotal - Bonds - U.S. Special Revenues						25,781,975	23,744,500	25,766,607	24,453,288		(19,940)		(19,940)		24,433,346		1,348,627	1,348,627	449,461	XXX
00115A-AL-3	AEP TRANSMISSION COMPANY LLC SENIOR CORP		09/23/2020	BARCLAYS CAPITAL		8,670,320	8,000,000	7,966,470	7,966,686		512		512		7,967,198		703,122	703,122	261,100	09/15/2049
00151E-AA-3	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		10/01/2020	Paydown		948,774	948,774	948,774	948,774						948,774				23,681	01/15/2054
00206R-CU-4	AT&T INC SENIOR CORP BND		09/17/2020	Various		1,374,163	3,325,000	1,466,363	1,374,163		(16,346)		(16,346)		1,374,163					02/15/2047
00206R-CU-4	AT&T INC SENIOR CORP BND		09/18/2020	Various		13,605,906	13,750,000	13,605,906	13,605,906						13,605,906				848,089	02/15/2047
00206R-JL-7	AT&T INC SENIOR CORP BND		09/17/2020	Tax Free Exchange		71,488	1,000,000	75,851	71,488		(2,472)		(2,472)		71,488					07/15/2045
00206R-JL-7	AT&T INC SENIOR CORP BND		09/18/2020	Tax Free Exchange		1,070,782	1,000,000	1,070,782	1,070,782						1,070,782				56,988	07/15/2045
00213V-AA-2	ARCFI 13-1 ARLFR 13-1 0.000% 06/08/63		02/01/2020	Various																06/08/2063
00287Y-BS-7	ABBVIE INC SENIOR CORP BND 144A		11/19/2020	Tax Free Exchange		9,994,140	10,000,000	9,994,050	9,994,060		80		80		9,994,140				422,639	11/21/2049
00432C-BJ-9	ACCSS 04-A4 ABS_04-A4		05/01/2020	Cape Verity III		4,740,861	5,200,000	5,099,446	5,099,446		(28,689)		(28,689)		5,070,757		(329,896)	(329,896)	5,736	07/01/2039
00817Y-AZ-1	AETNA INC SENIOR CORP BND		12/17/2020	Cape Verity III		819,889	700,000	697,774	697,876		42		42		697,918		121,971	121,971	36,393	08/15/2047
012725-AD-9	ALBEMARLE CORP SENIOR CORP BND		12/17/2020	Cape Verity III		1,082,800	910,000	994,539	987,229		(1,642)		(1,642)		985,587		97,213	97,213	51,937	12/01/2044
023135-AQ-9	AMAZON.COM INC SENIOR CORP BND		12/17/2020	Cape Verity III		1,011,178	700,000	807,114	800,334		(2,385)		(2,385)		797,948		213,230	213,230	35,901	12/05/2044
031162-BA-7	AMGEN INC CORP BND 6.400% 02/01/39		08/17/2020	Various		12,386,818	7,730,000	9,447,198	9,218,446		(31,155)		(31,155)		9,187,291		3,199,527	3,199,527	516,708	02/01/2039
031162-BZ-2	AMGEN INC SENIOR CORP BND		12/17/2020	Cape Verity III		1,089,069	875,000	823,550	827,196		965		965		828,161		260,908	260,908	43,526	05/01/2045
032654-AJ-4	ANALOG DEVICES INC SENIOR CORP BND		04/13/2020	BK AMER MERRIL LYNCH		7,480,410	7,000,000	7,336,980	7,310,365		(14,478)		(14,478)		7,295,886		184,524	184,524	91,000	12/15/2025
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		12/17/2020	Cape Verity III		1,611,187	1,260,000	1,188,889	1,189,767		1,248		1,248		1,191,015		420,172	420,172	85,236	02/01/2046
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		12/17/2020	Cape Verity III		677,969	525,000	550,930	549,145		(626)		(626)		548,518		129,451	129,451	37,032	01/15/2042
037833-BX-7	APPLE INC SENIOR CORP BND		12/17/2020	Cape Verity III		990,101	700,000	759,513	755,403		(1,199)		(1,199)		754,203		235,898	235,898	42,948	02/23/2046
03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A		12/15/2020	Paydown		1,375,654	1,375,654	1,375,654	1,375,654						1,375,654				28,391	07/01/2038
03879M-AB-9	ARC Rail 2013-1 B ABS 13-1 B 144A		04/15/2020	Paydown		457,523	457,523	457,523	457,523						457,523				5,994	07/01/2038
039483-BC-5	ARCHER DANIELS MIDLAND CO CORP BND		09/23/2020	Call	157.0730	13,915,097	8,859,000	9,947,944	9,810,235		(19,111)		(19,111)		9,791,124		(932,124)	(932,124)	5,598,029	03/01/2041
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
04769F-AA-7	ATLANTA ASSET HOLDINGS LLC TERMOAN		01/31/2020	Redemption		100,000	100,000	67,427	67,427						67,427				282	11/30/2066
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP BND		12/17/2020	Cape Verity III		231,219	175,000	167,626	168,154		139		139		168,292		62,926	62,926	9,952	10/07/2044
05524R-AE-6	BAMLL 13-FRR1 CMBS 2013-FRR1 A2 144A		04/26/2020	Maturity		31,671,149	31,671,149	24,845,718	31,055,159		615,990		615,990		31,671,149					04/26/2020
05531G-AB-7	BB&T CORP SUB CORP BND MTM		04/13/2020	INC		10,393,500	10,000,000	10,628,300	10,603,482		(16,567)		(16,567)		10,586,915		(193,415)	(193,415)	221,736	03/19/2029
05538U-AG-8	BB-UBS TRUST BBUBS 12-SHOW SUB CMBS_012		05/01/2020	Cape Verity III		4,516,829	5,000,000	4,994,141	4,997,246		(8,271)		(8,271)		4,988,975		(472,146)	(472,146)	86,671	11/07/2036
05604F-AN-5	BIWAY 13-1515 CMBS 13-1515 D 144A		12/08/2020	CREDIT SUISSE ZURICH		1,705,515	1,630,000	1,613,891	1,619,618		1,743		1,743		1,621,361		84,154	84,154	60,702	03/10/2033
05604F-AN-5	BIWAY 13-1515 CMBS 13-1515 D 144A		05/01/2020	Cape Verity III		4,652,372	5,000,000	4,950,586	4,968,153		1,918		1,918		4,970,071		(317,699)	(317,699)	90,830	03/10/2033
05946X-BB-5	BAFC 05-G SUPSEN WHOLE CMO 05-G		12/01/2020	Paydown		361,278	361,278	365,794	367,063		(5,785)		(5,785)		361,278				9,805	10/20/2035
05990Q-AV-5	BAF 15-R3 WHOLE CMO R3 7A2 144A		12/25/2020	Paydown			(

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND MT		12/17/2020	Cape Verity III		1,120,274	910,000	861,470	862,155		825		825		862,980		257,294	257,294	50,372	01/23/2049
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		12/28/2020	Paydown		345,188	345,188	277,809	296,475		48,714		48,714		345,188				2,153	03/25/2037
075887-AV-1	BECTION DICKINSON AND COMPANY CORP BND		12/17/2020	Cape Verity III		669,178	669,200	779,030	763,212		(2,897)		(2,897)		760,315		117,863	117,863	43,833	05/15/2039
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO SENIORCORPB		01/15/2020	Various		4,009,094	3,675,000	3,520,275	3,524,832		121		121		3,524,953		484,141	484,141	70,601	07/15/2048
09539#-AE-7	BLUE EAGLE 18-1 TERM LOAN		12/18/2020	Various		7,600,000	7,600,000	7,600,000	7,600,000						7,600,000				718,621	05/23/2034
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		6,218,672	6,100,000	6,219,842	6,219,790		(1,117)		(1,117)		6,218,672				281,278	08/15/2045
110122-BV-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		11,969,641	12,000,000	11,969,161	11,969,246		394		394		11,969,641				350,900	11/15/2047
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/15/2020	SUMITOMO BANK		1,157,220	1,000,000	1,108,650	1,107,559		(122)		(122)		1,107,437		49,783	49,783	12,219	04/01/2045
12189L-AX-9	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/15/2020	Various		17,046,425	13,750,000	15,857,344	15,702,661		(2,058)		(2,058)		15,700,603		1,345,822	1,345,822	244,139	09/01/2045
12464Y-AC-3	CBASS 07-CBS SENIORABS07-CBS		12/28/2020	Paydown		713,108	713,108	544,191	536,442		176,666		176,666		713,108				4,495	04/25/2037
124857-AN-3	CBS CORP SENIOR CORP BND		12/17/2020	Cape Verity III		822,591	700,000	723,967	722,786		(513)		(513)		722,274		100,318	100,318	45,885	01/15/2045
125523-AH-3	CIGNA CORP SENIORCORPBND144A		04/13/2020	BK AMER MERRIL LYNCH		2,261,820	2,000,000	2,054,750	2,053,043		(1,521)		(1,521)		2,051,522		210,298	210,298	43,750	10/15/2028
12604*-AA-3	CBCOV 2018-1 LLC CBCOV 2018-1 LLC		10/01/2020	Paydown		3,721,717	3,721,717	3,721,717	3,721,717						3,721,717				92,894	01/15/2054
12626P-AN-3	CRH AMERICA INC SENIOR CORP BND 144A		12/17/2020	Various		700,780	542,500	537,350	537,730		90		90		537,820		162,960	162,960	30,120	05/18/2045
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		05/01/2020	Cape Verity III		4,693,318	4,900,000	4,900,000	4,900,000						4,900,000		(206,682)	(206,682)	69,517	01/15/2039
155431-AA-7	CENTRAL STORAGE TRUST SENIOR SECURED COR		01/23/2020	SEAPORT GROUP		22,445,000	21,000,000	21,813,970	21,772,013		(1,848)		(1,848)		21,770,165		674,835	674,835	236,595	02/01/2038
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C CMFCC 06-		12/28/2020	Paydown		845,726	917,811	759,688	778,945		66,781		66,781		845,726				6,269	12/25/2046
16678R-FC-6	CMFCC 2006-1A A2 CMFCC 06-1A		12/28/2020	Paydown		1,808,755	1,869,642	1,143,548	1,176,813		631,942		631,942		1,808,755				11,272	12/25/2046
16678Y-AA-0	CMFCC 2006-3A A1 WHOLE CMO 144A		12/28/2020	Paydown		1,738,848	1,780,077	1,725,562	1,852,441		(113,593)		(113,593)		1,738,848				13,544	08/25/2047
16678Y-AA-9	CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO		12/28/2020	Paydown		1,322,298	1,958,141	1,629,088	1,747,228		(424,930)		(424,930)		1,322,298				14,478	05/25/2048
172967-HS-3	CITIGROUP INC - LT GTD SUB CORP BND		12/17/2020	Cape Verity III		1,488,674	1,085,000	1,107,366	1,105,832		(430)		(430)		1,105,402		383,272	383,272	64,214	05/06/2044
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		11/25/2020	Paydown																11/25/2036
185508-AE-8	CLECO POWER LLC CORP BND		12/17/2020	Cape Verity III		2,029,603	1,469,300	1,637,608	1,608,801		(5,417)		(5,417)		1,603,384		426,218	426,218	100,014	12/01/2035
20030N-AM-3	COMCAST CORPORATION CORP BND		05/01/2020	Cape Verity III		3,480,072	2,400,000	3,369,081	3,216,715		(11,653)		(11,653)		3,205,062		275,010	275,010	97,180	03/15/2037
207597-DV-4	CONNECTICUT LIGHT AND POWER CO CONNECTIC		12/17/2020	Cape Verity III		1,029,735	700,000	850,895	823,908		(4,925)		(4,925)		818,983		210,752	210,752	46,549	06/01/2036
210558-AA-6	LK-CPT1 A-FL LK-CPT1 A-FL		09/22/2020	100.0000 Redemption		4,361,718	4,361,718	4,351,227	4,351,279		9,072		9,072		4,360,351		1,367	1,367	72,470	09/25/2037
210558-AB-4	LK-CPT1 A-FX LK-CPT1 A-FX		09/22/2020	100.0000 Redemption		5,041,809	5,041,809	5,046,302	5,046,163		(3,848)		(3,848)		5,042,315		(506)	(506)	230,467	09/25/2037
210558-AC-2	LK-CPT1 B TERM LOAN 4.950% 09/25/42		09/22/2020	100.0000		1,000,000	1,000,000	999,525	999,527		473		473		1,000,000				41,386	09/25/2042
23306N-AL-6	DBWF MORTGAGE TRUST DBWF 15-LC SUB CMBS		12/09/2020	WELLS FARGO SECURITIES		4,800,000	6,000,000	5,347,751	5,585,603		(13,614)		(13,614)		5,571,989		(771,989)	(771,989)	214,580	06/10/2034
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B		04/15/2020	Various		6,235,203	6,275,000	6,234,526	6,234,994		209		209		6,235,203				82,621	06/15/2049
25151K-AC-3	DBALT 07-3 SUPSEN ABS 07-3-2A1		12/28/2020	Paydown		743,513	760,702	598,346	612,166		131,347		131,347		743,513				8,580	10/25/2047
254687-DV-5	WALT DISNEY CO SENIOR CORP BND		12/17/2020	Cape Verity III		1,034,383	700,000	767,916	767,598		(3,551)		(3,551)		764,048		270,335	270,335	57,695	03/15/2033
26362#-AA-1	DUBLIN ASSET HOLDINGS A1 GLOBAL GOVT BON		12/17/2020	100.0000 Redemption		2,705,274	2,705,274	2,705,274	2,705,274						2,705,274				72,014	11/30/2067
26362#-AB-9	DUBLIN ASSET HOLDINGS A2 GLOBAL GOVT BON		12/17/2020	100.0000		2,000,046	2,000,046	2,000,046	2,000,046						2,000,046				53,241	11/30/2067
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B		12/17/2020	Cape Verity III		524,860	350,000	479,661	464,739		(4,475)		(4,475)		460,264		64,596	64,596	29,925	01/15/2038
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND		12/17/2020	Cape Verity III		218,887	175,000	180,614	180,112		(116)		(116)		179,996		38,891	38,891	9,562	10/15/2044
278865-AM-2	EQCLAB INC SENIOR CORP BND		12/17/2020	Various		204,422	142,800	154,267	152,976		(259)		(259)		152,717		51,705	51,705	8,072	12/08/2041
28165R-AA-0	EDVESTINU PRIVATE EDUCATION LO ABS 16-1-		12/28/2020	Paydown		3,940,418	3,940,418	3,755,249	3,855,426		84,992		84,992		3,940,418				46,400	05/26/2036
28370T-AF-6	EL PASO PIPELINE PARTNERS OPER SENIOR CO		12/17/2020	Cape Verity III		710,552	630,000	582,202	586,993		977		977		587,969		122,582	122,582	33,476	11/01/2042
30161N-AN-1	ELEXON CORPORATION SENIOR CORP BND		04/13/2020	BK AMER MERRIL LYNCH		5,289,250	5,000,000	5,224,100	5,203,191		(10,501)		(10,501)		5,192,690		96,560	96,560	65,833	06/15/2025
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO		12/17/2020	Cape Verity III		52,796	45,500	45,125	45,156		7		7		45,163		7,632	7,632	2,144	12/01/2044
31428X-BE-5	FEDEX CORP SENIOR CORP BND		12/17/2020	Cape Verity III		906,164	700,000	804,293	797,389		(2,224)		(2,224)		795,164		111,000	111,000	36,298	11/15/2045
316773-CH-1	FIFTH THIRD BANCORP CORP BND		12/17/2020	Cape Verity III		1,174,852	700,000	990,598	949,291		(8,210)		(8,210)		941,081		233,771	233,771	74,915	03/01/2038
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP BND		12/17/2020	Cape Verity III		846,259	682,500	669,838	670,581		231		231		670,812		175,447	175,447	41,223	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP BND		12/17/2020	Cape Verity III		312,157	245,000	241,171	241,351		66		66		241,417		70,740	70,740	15,266	02/13/2047
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		12/28/2020	100.0000		309,839	309,839	319,586	319,495		(9,656)		(9,656)		309,839				7,648	07/25/2041
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA 06 ABS 06-1-		12/28/2020	Paydown		954,447	954,447	544,752	492,837		461,611		461,611		954,447				8,250	01/25/2036
362375-AC-1	GSAA 06-10 SENIORABS06-10		05/01/2020	Paydown		353,052	353,052	178,528	156,577		196,475		196,475		353,052				1,661	06/25/2036
362375-AC-1	GSAA 06-10 SENIORABS06-10		05/01/2020	Cape Verity III		5,908,355	14,775,827	7,471,712	6,553,001		(156,450)		(156,450)		6,396,551		(488,195)	(488,195)	115,384	06/25/2036
36242D-UR-2	GSR 05-AR1 SUB WHOLE CMO 05-AR1 B1		12/01/2020	Paydown		730,397	730,496	462,246	487,405</											

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										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
36242D-UR-2	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1		02/02/2020	Security Withdraw																01/25/2035
36298Y-AB-6	GSAA 2006-14 A2 SENIOR ABS_06-14 A2		12/28/2020	Paydown		1,078,970	1,078,970	472,309	387,130		691,840		691,840		1,078,970				8,774	09/25/2036
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP BND		12/17/2020	Cape Verity III		880,411	700,000	740,322	738,248		(886)		(886)		737,362		143,049	143,049	43,488	02/01/2045
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A		12/25/2020	Paydown		2,028,211	2,028,211	1,904,085	1,893,535		134,676		134,676		2,028,211				26,044	10/25/2035
38216#-AA-4	GOODGREEN 2015-1 GOODGREEN 2015-1		10/15/2020	Paydown		14,719,047	14,719,047	14,719,047	14,719,827		(780)		(780)		14,719,047				514,181	10/15/2054
				Redemption				100,000	553,963		(3,597)		(3,597)		554,187		(223)	(223)	17,603	10/25/2036
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		12/28/2020	Paydown		553,963	553,963	557,853	557,784										19,829	01/15/2054
404728-AA-1	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		10/01/2020	Paydown		4,881,392	4,881,392	4,881,392	4,881,392						4,881,392				11,154	11/19/2036
41161P-AB-6	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-1		12/21/2020	Paydown		1,642,321	1,641,881	1,441,481	1,456,378		185,943		185,943		1,642,321				13,229	03/19/2036
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-9		12/21/2020	Paydown		1,542,012	1,701,339	1,291,634	1,324,717		217,295		217,295		1,542,012				29,461	04/27/2037
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		12/28/2020	Paydown		3,397,290	3,285,047	2,754,556	2,783,469		613,821		613,821		3,397,290				23,310	01/01/2044
429827-AS-7	HEF_04-1 ABS 04-1 B2 144A		05/01/2020	Cape Verity III		4,039,974	4,700,000	3,877,500	4,271,216		22,728		22,728		4,293,944		(253,969)	(253,969)	29,461	01/01/2044
43741B-AC-3	HMBT 2007-1 12A1 RMBS_07-1-12A1		12/01/2020	Paydown		242,311	242,311	204,186	201,090		41,222		41,222		242,311				5,039	04/25/2047
45668G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14		12/28/2020	Paydown		1,631,125	1,631,125	1,254,810	1,272,235		358,890		358,890		1,631,125				10,410	11/25/2046
				Redemption				100,000	2,573,243						2,573,243				16,411	12/15/2067
456738-AA-7	INFINITY ASSET HOLDINGS LLC SENIOR SECUR		12/15/2020	Paydown		2,573,243	2,573,243	2,573,243	2,573,243						2,573,243				76,544	05/15/2039
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		05/01/2020	Cape Verity III		4,674,520	4,000,000	4,214,120	4,210,456		(2,543)		(2,543)		4,207,914		466,606	466,606	41,323	08/15/2038
460146-CO-4	INTERNATIONAL PAPER CO SENIOR CORP BND		12/17/2020	Cape Verity III		901,677	700,000	729,461	728,599		(565)		(565)		728,034		173,643	173,643	24,453	05/15/2038
46625H-HF-0	JPMORGAN CHASE & CO CORP BND		12/17/2020	Cape Verity III		543,921	350,000	419,696	409,140		(1,954)		(1,954)		407,186		136,735	136,735	76,201	06/01/2045
46625H-LL-2	JPMORGAN CHASE & CO SUB CORP BND		12/17/2020	Various		2,060,837	1,470,000	1,446,306	1,448,077		412		412		1,448,488		612,349	612,349	38,238	04/13/2029
467836-BO-0	KELLOGG COMPANY SENIOR CORP BND		12/17/2020	Cape Verity III		903,791	700,000	701,517	701,440		(28)		(28)		701,412		202,379	202,379	209,170	04/13/2029
49327V-ZB-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		12/17/2020	Various		7,656,354	7,000,000	6,975,500	6,977,951		1,138		1,138		6,978,490		677,864	677,864	40,745	02/01/2045
49446R-AM-1	KIMCO REALTY CORPORATION SENIOR CORP BND		12/17/2020	Cape Verity III		384,241	350,000	342,850	343,352		143		143		343,495		40,745	40,745	40,878	02/01/2045
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY		12/17/2020	Cape Verity III		813,721	630,000	652,138	649,148		(446)		(446)		649,703		164,018	164,018	7,060	08/25/2046
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A		12/28/2020	Paydown		1,064,271	1,050,751	801,854	870,143		194,128		194,128		1,064,271				84	12/25/2036
52523Y-AC-8	LXS 2006-19 A3 ABS 06-19 A3		11/25/2020	Paydown			25,084	18,750	19,261		(19,261)		(19,261)						8,684	07/25/2047
52524Y-AC-7	LXS 2007-12N 1A3 LXS_07-12N		12/28/2020	Paydown		1,359,736	1,356,554	1,133,729	1,176,577		183,160		183,160		1,359,736				7,492	01/25/2049
52606#-AA-3	LENSL TRUST_18 ABS 8-A A-FL		12/28/2020	Various		632,555	632,555	632,555	630,615		51		51		630,667		1,888	1,888	3,933	01/25/2049
52606#-AB-1	LENSL TRUST_18 ABS 2018-A B		12/28/2020	Various		130,123	130,123	130,123	130,002		(9)		(9)		129,993		130	130	129,762	01/25/2049
52606#-AC-9	LENSL TRUST_18 ABS 8-A A-FX		12/28/2020	Various		5,596,826	5,596,826	5,596,826	5,591,418		(319)		(319)		5,591,098		5,727	5,727	28,749	12/09/2035
55395#-AA-1	MACT TRUST MACT 19-1 TERM LOAN		04/01/2020	SPEC FIN															51,909	12/09/2035
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		12/17/2020	Cape Verity III		932,609	770,000	790,587	789,588		(430)		(430)		789,158		143,451	143,451	41,365	08/15/2046
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		05/01/2020	Cape Verity III		3,466,148	2,800,000	3,295,852	3,227,125		(7,239)		(7,239)		3,219,885		246,263	246,263	28,857	12/09/2045
58013M-FA-7	MCDONALDS CORPORATION SENIOR CORP BND		12/17/2020	Cape Verity III		773,781	577,500	577,500	577,500						577,500		196,281	196,281	20,749	01/29/2037
59022C-AJ-2	BANK OF AMERICA CORP CORP BND		12/17/2020	Cape Verity III		355,907	245,000	281,255	276,654		(1,168)		(1,168)		275,486		80,421	80,421	28,169	02/06/2047
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP BND		09/23/2020	INC		1,374,190	1,000,000	1,179,610	1,177,873		(3,126)		(3,126)		1,174,747		199,443	199,443	41,889	01/27/2045
61747Y-DY-8	MORGAN STANLEY SENIOR CORP BND		12/17/2020	Cape Verity III		920,717	700,000	671,775	674,082		535		535		674,617		246,100	246,100	7,000	06/16/2020
617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX		12/28/2020	Paydown		390,259	390,259	160,132	135,999		254,260		254,260		390,259				2,777	11/25/2036
61761J-B3-2	MORGAN STANLEY SENIOR CORP BND		06/16/2020	Maturity		500,000	500,000	498,530	499,501		499		499		500,000				7,860	12/15/2044
61763X-BM-7	MSBAM_14-C18 MSBAM_14-C18		12/09/2020	INC		15,790,430	15,000,000	15,016,406	15,014,407		(36,677)		(36,677)		14,977,730		812,700	812,700	827,043	08/15/2031
				Redemption				100,000	465,909						465,909				19,233	04/21/2032
63170#-AA-6	SCTY CE IV TERM LOAN SCTY CE IV TERM LOA		10/20/2020	Paydown		465,909	465,909	465,909	465,909						465,909				21,442	10/27/2031
63543V-AE-3	NSCLT 2006-3 A5 NSCLT_06-3		12/28/2020	Paydown		3,164,044	3,164,044	1,858,876	2,581,723		582,321		582,321		3,164,044				134,406	04/25/2057
64828M-BK-2	NRZT_17-3A-B3 RMBS_17-3A B3 144A		06/05/2020	AMHERST PIERPONT SECUR		4,965,544	4,774,562	4,949,635	4,928,357		(10,107)		(10,107)		4,918,250		47,295	47,295	2,314	04/25/2057
64828M-BK-2	NRZT_17-3A-B3 RMBS_17-3A B3 144A		06/01/2020	Paydown		146,746	146,746	152,127	151,473		(4,727)		(4,727)		146,746				8,492	02/25/2037
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS		12/28/2020	Paydown		1,189,041	1,166,956	1,081,481	1,083,279		105,762		105,762		1,189,041				93,957	05/01/2037
655844-AF-5	NORFOLK SOUTHERN CORPORATION SENIOR CORP		12/17/2020	Cape Verity III		507,530	343,000	400,203	416,167		(2,594)		(2,594)		413,574		93,957	93,957	102,119	07/15/2035
665772-CA-5	NORTHERN STATES POWER COMPANY CORP BND		12/17/2020	Cape Verity III		1,867,416	1,365,000	1,493,849	1,468,820		(4,545)		(4,545)		1,464,276		403,140	403,140	145,107	09/15/2036
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		12/03/2020	Various		2,008,531	2,000,000	2,252,626	2,249,962		(7,940)		(7,940)		2,242,023		(233,491)	(233,491)	87,413	07/26/2028
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND		04/13/2020	BK AMER MERRIL LYNCH		3,312,930	3,000,000	2,992,680	2,993,555		183		183		2,993,739		319,191	319,191	48,592	05/16/2038
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP BND		12/17/2020	Cape Verity III		1,060,472	700,000	819,790	801,868		(3,313)		(3,313)		798,555		261,917	261,917	72,4	

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	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 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
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND		12/17/2020	Cape Verity III		708,814	560,000	622,798	618,681				(1,145)		617,536		91,278	91,278	43,953	08/15/2045
78413M-AN-8	SFAVE COMMERCIAL MORTGAGE SECUR SUB CMBS		12/08/2020	BMO Nesbitt Burns		3,652,000	4,400,000	4,420,759	4,417,504				(1,340)		4,416,165		(764,165)	(764,165)	201,115	01/05/2043
81757@-AA-1	SERVHL TRUST 2019-1 TERM LOAN		01/29/2020	100.0000		415,693	415,693	415,693	415,693						415,693				1,424	04/25/2049
81757@-AA-1	SERVHL TRUST 2019-1 TERM LOAN		02/04/2020	Commonwealth		27,681,645	27,681,645	27,681,645	27,681,645						27,681,645				167,890	04/25/2049
81757@-AB-9	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	100.0000		14,256	14,256	14,256	14,256						14,256				52	04/25/2049
81757@-AB-9	SERVHL TRUST 2019-1 TERM LOAN		02/04/2020	Commonwealth		954,618	954,618	954,618	954,618						954,618				6,152	04/25/2049
81757@-AC-7	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	100.0000		23,760	23,760	23,760	23,760						23,760				97	04/25/2049
81757@-AC-7	SERVHL TRUST 2019-1 TERM LOAN		02/04/2020	Commonwealth		1,591,029	1,591,029	1,591,029	1,591,029						1,591,029				11,459	04/25/2049
83417B-AA-6	SOCTY 13-1 ABS 13-1 A 144A		12/20/2020	Paydown		480,314	480,314	480,314	477,079		3,235		3,235		480,314				12,839	11/01/2038
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO. CORP BND		12/17/2020	Cape Verity III		5,135,527	3,910,000	5,387,745	5,218,808				(31,697)		5,187,111		(51,584)	(51,584)	234,888	02/01/2038
84756N-AE-9	SPECTRA ENERGY PARTNERS LP SENIOR CORP B		12/17/2020	Cape Verity III		1,909,559	1,505,000	1,598,807	1,589,346				(1,787)		1,587,558		322,001	322,001	110,193	09/25/2043
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		12/17/2020	Various		4,437,360	4,000,000	3,990,960	3,991,159				481		3,991,639		445,721	445,721	118,886	08/15/2029
86360N-AK-8	SARM 2006-5 2A2 RMBS_06-5 2A2		12/01/2020	Paydown		994,863	994,863	994,863	994,863				331,894		994,863				17,013	06/25/2036
86364D-AA-8	SARM 2007-7 1A1 RMBS_07-7 1A1		12/28/2020	Paydown		446,420	446,416	446,416	446,420				60,227		446,420				2,918	08/25/2037
86771Y-AA-9	SUNRUN CALLISTO SUNRN 15-1A ABS		12/20/2020	Paydown		964,771	964,771	964,369	964,403				368		964,771				24,440	07/20/2045
871829-AY-3	SYSCO CORPORATION SENIOR CORP BND		12/17/2020	Cape Verity III		1,521,107	1,225,000	1,401,015	1,394,889				(3,861)		1,391,028		130,079	130,079	72,120	10/01/2045
871829-BD-8	SYSCO CORPORATION SENIOR CORP BND		12/17/2020	Cape Verity III		1,002,893	840,000	927,696	921,716				(1,820)		919,896		82,996	82,996	45,885	04/01/2046
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		12/28/2020	100.0000		900,409	900,409	908,892	908,747				(8,337)		900,409				29,887	10/25/2036
89175J-AD-2	TPMT 2017-6 WHOLEMCO2017-6		01/06/2020	CITIGROUP GLOBAL MKT		3,486,226	3,517,000	3,346,383	3,367,046				264		3,367,310		118,916	118,916	11,748	10/25/2057
907818-DP-0	UNION PACIFIC CORPORATION SENIORCORPND		09/16/2020	Tax Free Exchange		2,181,784	5,000,000	2,188,800	2,181,784				(2,126)		2,181,784				3,121	04/15/2043
907818-DP-0	UNION PACIFIC CORPORATION SENIORCORPND		09/16/2020	Tax Free Exchange		5,225,691	7,298,000	5,225,691	5,225,691						5,225,691				285,179	04/15/2043
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		12/17/2020	Cape Verity III		379,784	280,000	265,219	266,126				240		266,366		113,417	113,417	18,038	08/21/2046
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		12/17/2020	Cape Verity III		1,386,137	1,094,800	1,089,676	1,089,970				99		1,090,069		296,069	296,069	47,806	11/15/2046
92854#-AA-8	VIVINT VOLTA TERM LOAN SENIOR SECURED TE		10/30/2020	100.0000		2,409,194	2,409,194	2,409,194	2,409,194						2,409,194				89,146	01/05/2035
94973V-BB-2	ANTHEM INC SENIOR CORP BND		12/17/2020	Cape Verity III		1,401,397	1,085,000	1,186,914	1,179,014				(2,435)		1,176,579		224,818	224,818	71,895	01/15/2043
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND		12/17/2020	Cape Verity III		1,660,541	1,260,000	1,250,399	1,251,042				170		1,251,212		409,330	409,330	67,057	11/17/2045
BGA0C1-S7-2	SCTY CE III TERM LOAN TERM LOAN		10/15/2020	100.0000		1,864,368	1,864,368	1,864,368	1,864,368						1,864,368				62,009	01/16/2035
BGA0DV-04-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		01/17/2020	CREDIT		351,436	351,436	351,436	351,436						351,436				3,121	05/23/2032
BGA0DX-EQ-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		01/17/2020	CREDIT		80,893	80,893	80,893	80,893						80,893				879	05/23/2032
BGA0DX-ER-2	BLUE EAGLE 16 SENIOR SECURED TERM LOAN		01/17/2020	CREDIT		43,785	43,785	43,785	43,785						43,785				560	05/23/2032
BGA0DX-EU-5	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		06/01/2020	DIRECT									(18,501)							05/23/2032
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		04/01/2020	Paydown		60,800	79,301	79,301	79,301				(18,501)		60,800					12/31/2052
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		04/30/2020	Tax Free Exchange		32,278,236	32,278,236	32,278,236	32,278,236						32,278,236					12/31/2052
BGA0KQ-MH-2	EXL SOLAR HOLDCO LLC 0.000% 01/25/65		04/30/2020	Tax Free Exchange		12,981,318	12,981,318	12,981,318	12,981,318						12,981,318					01/25/2065
BGA0LX-DR-4	VIKING_18_APOCOMBO_ACCORDIA ABS 8_APOCOM		12/16/2020	Paydown		5,214,600	5,214,600	5,636,227	5,542,601				(328,001)		5,214,600					12/20/2034
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		12/15/2020	100.0000		8,589,620	8,589,620	8,589,620	8,589,620						8,589,620				54,780	03/31/2067
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		12/15/2020	100.0000		2,356,536	2,356,536	2,356,536	2,356,536						2,356,536				15,035	03/31/2067
BGA0QT-JL-5	CRE WRIGHT CE DEBT TERM LOAN		12/28/2020	100.0000		1,263,160	1,263,160	1,263,160	1,263,160						1,263,160				9,886	02/25/2056
BGA0QV-SL-0	ALTUS TERM LOAN B TERM LOAN		10/14/2020	100.0000		459,778	459,778	457,479	457,471				2,431		458,901		877	877	10,820	06/30/2045
BGA0QZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		12/15/2020	100.0000		5,729,595	5,729,595	5,729,595	5,729,595						5,729,595				106,451	12/31/2067
BGA0QZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		12/15/2020	100.0000		1,209,546	1,209,546	1,209,546	1,209,546						1,209,546				22,486	12/31/2067
BGA0R9-DD-2	BLUEEAGLE2019-1A(AARATED TERM LOAN		03/01/2020	CREDIT		(669,120)	(669,120)	(669,120)	(669,120)						(669,120)					12/20/2034
BGA0R9-GC-1	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/18/2020	Tax Free Exchange		122,400	122,400	122,400	122,400						122,400				6,235	12/20/2034

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	
										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	
064159-HB-5	BANK OF NOVA SCOTIA SUB CORP BND	A	04/13/2020	BK AMER MERRIL LYNCH		5,432,200	5,000,000	5,337,300	5,312,112			(13,786)	(13,786)		5,298,327		133,873	133,873	74,375	12/16/2025	
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A	A	10/10/2020	Various		58,594	58,594	70,136	67,105		(4,428)	(4,428)	(4,428)		62,677		(4,083)	(4,083)	3,191	04/10/2032	
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A	A	12/17/2020	Cape Verity III		6,921	5,573	6,671	6,382		(47)	(47)	(47)		6,335		586	586	481	04/10/2032	
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP BND	D	05/14/2020	Various		8,451,617	8,375,000	8,460,038	8,452,301		(684)	(684)	(684)		8,451,617				168,116	06/15/2044	
05971K-AC-3	BANCO SANTANDER SA CORP BND	D	09/15/2020	Various		26,399,350	25,000,000	25,208,500	25,200,995		(9,304)	(9,304)	(9,304)		25,191,692		1,207,658	1,207,658	428,219	06/27/2029	
05971K-AC-3	BANCO SANTANDER SA CORP BND	D	05/01/2020	Cape Verity III		4,171,960	4,000,000	4,000,000	4,000,000						4,000,000		171,960	171,960	45,549	06/27/2029	
05971K-AD-1	BANCO SANTANDER SA CORP BND	D	04/13/2020	BARCLAYS CAPITAL		7,040,040	7,000,000	7,000,000	7,000,000						7,000,000		40,040	40,040	56,826	06/27/2029	
26827E-AC-9	ECAF LTD 2015-1A ABS 4.947% 06/15/40	D	09/25/2020	CREDIT SUISSE ZURICH		6,866,028	7,846,889	7,846,889	7,846,880		(1)	(1)	(1)		7,846,879		(980,851)	(980,851)	306,235	06/15/2040	
26827E-AC-9	ECAF LTD 2015-1A ABS 4.947% 06/15/40	D	03/15/2020	Paydown		1,300,292	1,266,444	1,266,444	1,266,442		1	1	1		1,266,444		33,848	33,848	9,056	06/15/2040	
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND	D	12/17/2020	Cape Verity III		452,526	332,500	344,078	343,193		(226)	(226)	(226)		342,968		109,558	109,558	22,014	03/14/2044	
46602A-AL-6	IVY HILL MIDDLE MARKET CREDIT ABS7A	D	05/01/2020	Cape Verity III		4,785,158	5,300,000	5,300,000	5,301,870		(7,879)	(7,879)	(7,879)		5,293,991		(508,833)	(508,833)	107,976	10/20/2029	
50247V-AC-3	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	12/17/2020	Cape Verity III		217,537	175,000	183,976	183,146		(189)	(189)	(189)		182,956		34,581	34,581	10,735	03/15/2044	
55818Y-BL-4	MADISON PARK FUNDING LTD MDPK_ABS 2015-	D	05/01/2020	Cape Verity III		4,750,176	4,750,000	4,750,000	4,756,496		(1,618)	(1,618)	(1,618)		4,754,878		(4,702)	(4,702)	95,013	07/21/2030	
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	09/24/2020	J.P. MORGAN SECURITIES INC		8,801,025	7,500,000	8,494,425	8,487,945		(17,577)	(17,577)	(17,577)		8,470,368		330,657	330,657	261,667	05/10/2046	
853254-AN-0	STANDARD CHARTERED PLC SUB CORP BND 144A	D	12/17/2020	Cape Verity III		1,148,415	857,500	857,064	857,110		7	7	7		857,117		291,298	291,298	60,011	03/26/2044	
92331A-AL-8	VENTR 28 ABS 2017-28A CF 144A	D	08/18/2020	Call 100.0000		2,800,000	2,800,000	2,800,000	2,804,155		(755)	(755)	(755)		2,803,400		(3,400)	(3,400)	103,211	07/22/2030	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						631,522,432	615,622,484	599,506,034	605,110,271		5,205,239		5,205,239		610,335,451		15,355,812	15,355,812	20,617,262	XXX	
87304#-AE-6	WINDR 2017-3 RR TERMLN		12/10/2020	Redemption 100.0000		26,250,000	26,250,000	26,250,000	26,250,642		(642)		(642)		26,250,000				1,040,417	10/15/2030	
BGAOEG-FD-8	ATLAS CLO FUNDING I LLC TERMLN		10/16/2020	Redemption 100.0000		228,788	228,788	228,788	228,674		(33)		(33)		228,641		146	146	4,913	07/16/2029	
BGAOG9-RQ-0	VENTR 2015-21A RR TERMLN		10/15/2020	Redemption 100.0000		5,414,614	5,414,614	5,414,614	5,414,192		148		148		5,414,340		273	273	104,761	04/15/2027	
BGAOGZ-BP-1	ATLAS CLO FUNDING I LLC TERMLN		10/16/2020	Redemption 100.0000		298,760	298,760	298,760	298,724		36		36		298,760		1	1	5,628	01/15/2031	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						32,192,162	32,192,162	32,192,162	32,192,232		(491)		(491)		32,191,741		420	420	1,155,719	XXX	
8399997. Total - Bonds - Part 4						694,047,131	674,507,146	661,147,730	665,374,618		5,164,127		5,164,127		670,558,684		17,657,276	17,657,276	22,438,122	XXX	
8399998. Total - Bonds - Part 5						886,585,437	809,575,041	868,615,808			(81,202)	2,124,703	(2,205,905)		866,409,900		20,175,630	20,175,630	6,211,505	XXX	
8399999. Total - Bonds						1,580,632,568	1,484,082,187	1,529,763,538	665,374,618		5,082,925	2,124,703	2,958,222		1,536,968,584		37,832,906	37,832,906	28,649,627	XXX	
9E030C-X9-0	PALANTIR TECHNOLOGIES INC PFD STK		09/22/2020	Tax Free Exchange		2,446,982,000		14,999,999	14,681,892		318,107		318,107		14,999,999						
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						14,999,999	XXX	14,999,999	14,681,892	318,107			318,107		14,999,999						XXX
8999997. Total - Preferred Stocks - Part 4						14,999,999	XXX	14,999,999	14,681,892	318,107			318,107		14,999,999						XXX
8999998. Total - Preferred Stocks - Part 5							XXX														XXX
8999999. Total - Preferred Stocks						14,999,999	XXX	14,999,999	14,681,892	318,107			318,107		14,999,999						XXX
9799997. Total - Common Stocks - Part 4							XXX														XXX
9799998. Total - Common Stocks - Part 5						4,879,601	XXX	2,999,991						2,999,991		1,879,609		1,879,609			XXX
9799999. Total - Common Stocks						4,879,601	XXX	2,999,991						2,999,991		1,879,609		1,879,609			XXX
9899999. Total - Preferred and Common Stocks						19,879,600	XXX	17,999,990	14,681,892	318,107			318,107		17,999,990		1,879,609	1,879,609			XXX
9999999 - Totals						1,600,512,168	XXX	1,547,763,528	680,056,510	318,107	5,082,925	2,124,703	3,276,329		1,554,968,574		39,712,515	39,712,515	28,649,627	XXX	

E14.4

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value					
912810-SK-5	UNITED STATES TREASURY SENIOR GOVT BND		01/27/2020	J.P. MORGAN SECURITIES INC	04/13/2020	Various	150,000,000	160,113,281	176,359,688	160,074,729			(38,552)	(38,552)		16,284,958	16,284,958	1,296,398	724,245	
912810-SL-3	UNITED STATES TREASURY SENIOR GOVT BND		03/10/2020	MIZUHO INTERNATIONAL PLC	07/02/2020	Various	92,000,000	110,091,246	102,274,805	107,903,739			(62,804)	(2,124,703)		(5,628,934)	(5,628,934)	315,440	118,681	
912810-SN-9	UNITED STATES TREASURY SENIOR GOVT BND		08/11/2020	BARCLAYS CAPITAL	08/14/2020	BNP PARIBAS	70,000,000	68,621,875	67,112,500	68,622,420			545			(1,509,920)	(1,509,920)	223,505	211,617	
912828-YS-3	UNITED STATES TREASURY SENIOR GOVT BND		01/27/2020	Various	03/06/2020	Various	250,000,000	253,113,281	266,909,473	253,084,933			(28,349)	(28,349)		13,824,540	13,824,540	1,319,712	889,423	
0599999 Subtotal - U.S. Governments							562,000,000	591,939,683	612,656,466	589,685,821			(129,160)	2,124,703	(2,253,863)	22,970,644	22,970,644	3,155,055	1,943,966	
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG MUNI BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	441,000	739,764	727,751	738,215			(1,549)	(1,549)		(10,464)	(10,464)	11,076	7,115	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							441,000	739,764	727,751	738,215			(1,549)	(1,549)		(10,464)	(10,464)	11,076	7,115	
02765U-CR-3	AMERICAN MUN POWER-CHIO INC AMERICAN MUN		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	196,000	285,829	287,505	285,408			(421)	(421)		2,097	2,097	4,053	2,439	
59259Y-BZ-1	METROPOLITAN TRANSP AUTHORITY METROPOLI		03/20/2020	CITICORP SECURITIES MARKETS	05/01/2020	Cape Verity I	3,150,000	3,684,051	3,733,475	3,681,710			(2,341)	(2,341)		51,764	51,764	96,562	75,039	
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	50,000	49,513	53,313	49,514			1	1		3,799	3,799	625	402	
93976A-AH-5	WASHINGTON ST CONV CENTER PUBL MUNITAX B		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,400,000	1,763,608	1,827,224	1,760,161			(3,447)	(3,447)		67,063	67,063	44,097	31,114	
3199999 Subtotal - Bonds - U.S. Special Revenues							4,796,000	5,783,001	5,901,517	5,776,793			(6,208)	(6,208)		124,723	124,723	145,337	108,994	
00206R-DK-5	AT&T INC SENIOR CORP BND		02/27/2020	J.P. MORGAN SECURITIES INC	02/27/2020	Hedge Decrease Adjust.		3,280,000	3,280,000	3,280,000										
00206R-MD-1	AT&T INC SENIOR CORP BND 144A		09/18/2020	Tax Free Exchange	09/18/2020	DIRECT	130	117	130	117						13	13			
00206R-ME-9	AT&T INC SENIOR CORP BND 144A		09/18/2020	Tax Free Exchange	09/18/2020	DIRECT	712	547	712	547						165	165			
00206R-ME-9	AT&T INC SENIOR CORP BND 144A		09/18/2020	Tax Free Exchange	12/17/2020	Cape Verity III	723,100	555,521	735,147	555,876			355	355		179,271	179,271	6,598		
00287Y-BD-0	ABBVIE INC CORPBND 4.875% 11/14/48		05/29/2020	Various	05/29/2020	Hedge Decrease Adjust.		2,514,994	2,514,994	2,514,994										
00287Y-CM-9	ABBVIE INC SENIOR CORP BND 144A		05/14/2020	Tax Free Exchange	11/19/2020	Tax Free Exchange	8,375,000	8,451,617	8,450,985	8,450,985			(632)	(632)				376,852	168,116	
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	840,000	868,358	875,977	868,275			(84)	(84)		7,702	7,702	8,318	3,888	
025537-AP-6	AMERICAN ELECTRIC POWER COMPAN SENIOR CO		12/17/2020	DEUTSCHE BANK AG	12/17/2020	Hedge Increase Adjust.		(253,156)	(253,156)	(253,156)										
025816-BD-0	AMERICAN EXPRESS COMPANY SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	525,000	550,751	548,200	549,081			(1,671)	(1,671)		(881)	(881)	7,575	5,681	
031162-BE-9	AMGEN INC SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	700,000	913,668	930,734	912,663			(1,005)	(1,005)		18,071	18,071	7,411	2,695	
031162-CD-0	AMGEN INC SENIOR CORP BND		12/10/2020	BNP PARIBAS	12/10/2020	Hedge Increase Adjust.		(359,330)	(359,330)	(359,330)										
031162-CX-6	AMGEN INC SENIOR CORP BND 144A		08/17/2020	Table Exchange	09/15/2020	Various	2,768,310	2,768,310	2,742,494	2,768,310						(25,816)	(25,816)	6,174	5,691	
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR		02/27/2020	J.P. MORGAN SECURITIES INC	02/27/2020	Hedge Decrease Adjust.		1,640,000	1,640,000	1,640,000										
038222-AN-5	APPLIED MATERIALS INC SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,050,000	1,082,687	1,083,453	1,082,244			(442)	(442)		1,209	1,209	10,157	7,656	
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		05/19/2020	US BANCORP	05/19/2020	Hedge Decrease Adjust.		2,275,000	2,275,000	2,275,000										
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP BND		04/09/2020	WELLS FARGO SECURITIES	04/09/2020	Hedge Decrease Adjust.		2,760,000	2,760,000	2,760,000										
05604F-AN-5	BIAT_13-1515 CMBS_13-1515 D 144A		10/28/2020	Cape Verity III	12/08/2020	CREDIT SUISSE ZURICH	2,800,000	2,888,877	2,929,719	2,886,680			(2,197)	(2,197)		43,038	43,038	19,498	7,912	
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC SENIOR COR		01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		154,057	154,057	154,057										
059900-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A		11/25/2020	Interest Capitalization	12/25/2020	Paydown	(61)	(61)	(61)	(61)						61	61			
06051G-HS-1	BANK OF AMERICA CORP SENIOR CORP BND MT		12/09/2020	BK AMER MERRIL LYNCH	12/09/2020	Hedge Increase Adjust.		(1,192,987)	(1,192,987)	(1,192,987)										
084664-CO-2	BERKSHIRE HATHAWAY FINANC CORP SENIOR CO		01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		202,199	202,199	202,199										
09062X-AD-5	BLACK HILLS CORPORATION SENIOR CORP BND		06/12/2020	MORGAN STANLEY & CO. INC	09/23/2020	Various	10,000,000	13,342,800	13,317,540	13,319,688			(23,112)	(23,112)		(2,148)	(2,148)	269,533	131,444	
092113-AS-8	BLACK HILLS CORPORATION SENIOR CORP BND		12/02/2020	CANTOR FITZGERALD EUR	12/02/2020	Hedge Increase Adjust.		(303,318)	(303,318)	(303,318)										
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange	12/17/2020	Cape Verity III	350,000	356,809	498,680	356,760			(49)	(49)		141,920	141,920	14,729	7,389	
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO		04/07/2020	JEFFRIES & CO. INC	04/07/2020	Hedge Decrease Adjust.		2,028,000	2,028,000	2,028,000										
125896-BL-3	CMS ENERGY CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,400,000	1,724,856	1,756,552	1,723,474			(1,382)	(1,382)		33,078	33,078	14,257	5,301	
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		08/04/2020	Cape Verity III	09/15/2020	US BANCORP	1,000,000	1,350,590	1,287,890	1,349,488			(1,102)	(1,102)		(61,598)	(61,598)	7,972	2,135	
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		08/04/2020	Cape Verity III	09/15/2020	J.P. MORGAN SECURITIES INC	4,900,000	5,613,293	5,551,259	5,609,754			(3,540)	(3,540)		(58,495)	(58,495)	30,729	10,075	

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
14448C-AC-8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		04/16/2020	J.P. MORGAN SECURITIES INC	12/10/2020	Tax Free Exchange	10,173,000	9,663,638	9,670,314	9,670,314		6,676		6,676					286,057	53,572
14448C-AS-3	CARRIER GLOBAL CORP SENIOR CORP BND CENTERPOINT ENERGY RESOURCES C SENIOR CO		12/10/2020	J.P. MORGAN SECURITIES INC	12/10/2020	Hedge Increase Adjust.		(1,009,098)	(1,009,098)	(1,009,098)				(1,009,098)						
15189W-AJ-9			01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		149,242	149,242	149,242										
20030N-AM-3	COMCAST CORPORATION CORP BND CONSOLIDATED EDISON CO OF NEW SENIOR COR		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,680,000	2,530,416	2,576,801	2,524,747		(5,669)		(5,669)		52,054		52,054	27,993	13,244
209111-FT-5			01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		194,176	194,176	194,176										
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		08/04/2020	Cape Verity III	09/15/2020	JEFFRIES & CO. INC.	1,000,000	1,305,360	1,246,940	1,304,535		(825)		(825)		(57,595)		(57,595)	13,865	9,167
209111-FY-4			12/07/2020	J.P. MORGAN SECURITIES INC	12/07/2020	Hedge Increase Adjust.		(1,198,051)	(1,198,051)	(1,198,051)										
219350-BP-9	CORNING INC SENIOR CORP BND		01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		235,899	235,899	235,899										
22822V-AO-4	CROWN CASTLE INTL CORP SENIOR CORP BND		12/18/2020	JEFFRIES & CO. INC.	12/18/2020	Hedge Increase Adjust.		(939,000)	(939,000)	(939,000)										
254687-GA-8	WALT DISNEY CO SENIOR CORP BND DOW CHEMICAL COMPANY THE SENIOR CORP BND		06/29/2020	Various	09/23/2020	Various	22,000,000	25,123,340	26,228,994	25,112,347		(10,993)		(10,993)		1,116,647		1,116,647	293,951	59,428
260543-DD-2			12/09/2020	JEFFRIES & CO. INC.	12/09/2020	Hedge Increase Adjust.		(894,740)	(894,740)	(894,740)										
28336L-BH-1	EL PASO LLC EL PASO CORPORATION		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	980,000	1,243,120	1,281,007	1,241,727		(1,393)		(1,393)		39,280		39,280	24,845	14,947
29364W-BC-1	ENERGY LOUISIANA LLC SECURED CORP BND		08/04/2020	Cape Verity III	09/15/2020	BA SECURITIES	850,000	1,170,578	1,103,190	1,169,725		(853)		(853)		(66,536)		(66,536)	16,363	12,297
29365T-AK-0	ENERGY TX SECURED CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,750,000	1,746,465	1,748,023	1,746,509		44		44		1,514		1,514	6,550	2,382
30161N-AY-7	EXELON CORPORATION SENIOR CORP BND		12/02/2020	Mitsubishi Securities USA	12/02/2020	Hedge Increase Adjust.		(303,318)	(303,318)	(303,318)										
31428X-BO-8	FEDEX CORP SENIORCORPND		02/27/2020	J.P. MORGAN SECURITIES INC	02/27/2020	Hedge Decrease Adjust.		1,640,000	1,640,000	1,640,000										
337738-AR-9	FISERV INC SENIORCORPND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	385,000	454,700	456,972	453,538		(1,162)		(1,162)		3,434		3,434	3,459	1,258
362375-AC-1	GSAA_06-10 SENIORABS06-10		10/28/2020	Cape Verity III	12/01/2020	Paydown	243,241	99,483	243,241	243,241		143,757		143,757					721	759
36962G-AB-7	GENERAL ELECTRIC CO CORP BND MTN		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	142,100	188,946	205,909	188,720		(226)		(226)		17,188		17,188	4,288	2,958
37940X-AC-6	HERTZ PAYMENTS INC. SENIOR CORP BND HERTZ VEHICLE FINANCING LLC ABS 2019-2A		12/16/2020	CITIGROUP GLOBAL MKT INC	12/16/2020	Hedge Increase Adjust.		(229,551)	(229,551)	(229,551)										
42806D-CL-1			01/01/2020	BK AMER MERRILL LYNCH	03/24/2020	Forethought	15,000,000	12,206,250	12,207,000	12,214,911		8,661		8,661		(7,911)		(7,911)	76,500	61,200
440452-AF-7	HORNEL FOODS CORP SENIOR CORP BND INTERCONTINENTAL EXCHANGE INC SENIOR COR		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	2,625,000	2,710,444	2,692,568	2,709,296		(1,147)		(1,147)		(16,729)		(16,729)	24,544	18,113
45866F-AH-7			12/16/2020	JANE STREET CAPITAL	12/16/2020	Hedge Increase Adjust.		(343,546)	(343,546)	(343,546)										
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		08/04/2020	Cape Verity III	09/15/2020	BARCLAYS CAPITAL	4,000,000	5,058,320	4,978,440	5,053,261		(5,059)		(5,059)		(74,821)		(74,821)	55,794	36,889
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR		08/04/2020	Cape Verity III	09/15/2020	TRADEWEB	350,000	414,789	400,862	414,595		(193)		(193)		(13,733)		(13,733)	6,511	5,036
478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN COPR BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,593,829	2,013,389	2,013,134	2,009,657		(3,732)		(3,732)		3,477		3,477	31,335	21,300
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	176,000	200,622	202,398	200,254		(368)		(368)		2,144		2,144	1,239	305
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR		08/24/2020	GOLDMAN SACHS & CO.	09/30/2020	Hedge Decrease Adjust.		13,814	13,377	13,377		(438)		(438)						
546676-AY-3			12/07/2020	Various	12/07/2020	Hedge Decrease Adjust.		2,714,965	2,714,965	2,714,965										
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		138,009	138,009	138,009										
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		08/04/2020	Cape Verity III	09/15/2020	MORGAN STANLEY & CO. INC	2,800,000	3,670,716	3,622,024	3,665,078		(5,638)		(5,638)		(43,054)		(43,054)	35,459	20,471
594457-BT-9	DTE GAS CO CORP BND 5.700% 03/15/33		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	196,000	269,798	265,315	269,091		(707)		(707)		(3,775)		(3,775)	2,886	1,365
63946B-AG-5	NBCUNIVERSAL MEDIA LLC SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	700,000	1,050,189	1,060,619	1,048,439		(1,750)		(1,750)		12,180		12,180	8,908	3,239
665772-CO-0	NORTHERN STATES POWER COMPANY SECURED CO		03/17/2020	Susquehanna International Ser	03/17/2020	Hedge Decrease Adjust.		1,410,000	1,410,000	1,410,000										
666807-BN-1	NORTHROP GRUMMAN CORP SENIOR CORP BND OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	385,000	432,417	432,035	431,535		(881)		(881)		500		500	5,318	3,615
674599-CN-3			02/27/2020	J.P. MORGAN SECURITIES INC	03/11/2020	Various	12,500,000	10,045,375	8,806,850	10,046,653		1,278		1,278		(1,239,803)		(1,239,803)	259,000	243,542
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		02/27/2020	J.P. MORGAN SECURITIES INC	02/27/2020	Hedge Decrease Adjust.		2,050,000	2,050,000	2,050,000										

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											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
68389X-BX-2	ORACLE CORPORATION SENIOR CORP BND PARKER HANNIFIN CORPORATION SENIOR CORP		12/09/2020	MORGAN STANLEY & CO. INC	12/09/2020	Hedge Increase Adjust.		(1,192,987)	(1,192,987)	(1,192,987)											
701094-AJ-3			08/04/2020	Cape Verity III	09/15/2020	TRADEWEB	350,000	390,380	389,386	389,683		(696)		(696)		(298)		(298)	6,161	4,866	
70450Y-AH-6	PAYPAL HOLDINGS INC SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,050,000	1,112,496	1,117,620	1,111,658		(838)		(838)		5,962		5,962	14,088	10,800	
731020-AA-4	POLAR TANKERS INC SENIOR CORP BND 144A		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	840,000	1,066,976	1,043,624	1,064,311		(2,665)		(2,665)		(20,687)		(20,687)	30,271	23,467	
74340X-BR-1	PROLOGIS LP SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,750,000	1,715,070	1,716,190	1,715,522		452		452		668		668	7,170	4,193	
745332-CH-7	PUGET SOUND ENERGY INC SECURED CORP BND		12/11/2020	AMHERST PIERPONT SECUI	12/11/2020	Hedge Increase Adjust.		(385,115)	(385,115)	(385,115)											
75513E-AZ-4	RAYTHEON COMPANY SENIOR CORP BND		06/10/2020	Tax Free Exchange	12/10/2020	Tax Free Exchange	367,000	377,301	377,173	377,173		(127)		(127)					15,200	7,493	
760759-AK-6	REPUBLIC SERVICES INC CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,050,000	1,541,295	1,550,231	1,538,744		(2,551)		(2,551)		11,486		11,486	19,349	10,488	
776743-AL-0	ROPER TECHNOLOGIES INC SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	2,625,000	2,625,735	2,602,688	2,625,732		(3)		(3)		(23,045)		(23,045)	13,654	7,401	
81757@-AA-1	SERVHL TRUST 2019-1 TERM LOAN		01/20/2020	SPEC FIN	01/29/2020	Various	360,748	360,748	360,748	360,748											
81757@-AA-1	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	Various	02/04/2020	Redemption 100.0000	24,310,736	24,310,736	24,310,736	24,310,736									64,154		
81757@-AB-9	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	SPEC FIN	01/30/2020	Various	12,518	12,518	12,518	12,518											
81757@-AB-9	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	Various	02/04/2020	Redemption 100.0000	838,223	838,223	838,223	838,223									2,350		
81757@-AC-7	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	SPEC FIN	01/30/2020	Various	20,863	20,863	20,863	20,863											
81757@-AC-7	SERVHL TRUST 2019-1 TERM LOAN		01/30/2020	Various	02/04/2020	Various	1,397,038	1,397,038	1,397,038	1,397,038										4,378	
832696-AP-3	J M SMUCKER CO SENIOR CORP BND		08/04/2020	Cape Verity III	09/15/2020	JANE STREET CAPITAL	864,000	1,074,220	1,050,399	1,073,581		(639)		(639)		(23,181)		(23,181)	19,005	14,700	
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO. SOUTHERN		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	700,000	933,065	954,499	931,287		(1,778)		(1,778)		23,212		23,212	8,609	3,131	
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP BND		08/04/2020	Cape Verity III	09/15/2020	BARCLAYS CAPITAL	1,000,000	1,255,550	1,193,280	1,254,782		(768)		(768)		(61,502)		(61,502)	9,167	4,156	
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		08/04/2020	Cape Verity III	09/15/2020	MORGAN STANLEY & CO. INC	860,000	996,078	988,845	994,433		(1,645)		(1,645)		(5,587)		(5,587)	17,894	14,417	
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,608,000	1,861,469	1,859,266	1,857,699		(3,770)		(3,770)		1,567		1,567	19,504	11,771	
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND		08/20/2020	RBC DOMINION SECURITIES INC.	09/23/2020	MARKETS	8,730,000	10,843,795	10,649,291	10,839,945		(3,849)		(3,849)		(190,655)		(190,655)	42,086	9,712	
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		04/02/2020	BARCLAYS CAPITAL	04/03/2020	Various	14,050,000	13,990,288	14,240,352	13,990,288						250,065		250,065			
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		12/07/2020	CREDIT SUISSE ZURICH	12/07/2020	Hedge Increase Adjust.		(898,538)	(898,538)	(898,538)											
902494-BD-4	TYSON FOODS INC SENIOR CORP BND		08/04/2020	Cape Verity III	09/15/2020	CITICORP SECURITIES	1,000,000	1,288,820	1,286,090	1,288,002		(818)		(818)		(1,912)		(1,912)	13,144	7,963	
907818-FM-5	UNION PACIFIC CORPORATION SENIOR CORP BN		09/16/2020	Tax Free Exchange	09/23/2020	CREDIT SUISSE FIRST BOSTON COR	7,298,000	5,355,788	7,340,255	5,356,156		368		368		1,984,100		1,984,100	4,822		
911312-B0-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		01/13/2020	J.P. MORGAN SECURITIES INC	01/13/2020	Hedge Decrease Adjust.		136,404	136,404	136,404											
911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP BN		08/24/2020	GOLDMAN SACHS & CO.	09/23/2020	WELLS FARGO SECURITIES	2,000,000	3,022,060	2,951,120	3,020,316		(1,744)		(1,744)		(69,196)		(69,196)	53,000	44,756	
91324P-DF-6	UNITEDHEALTH GROUP INC SENIORCORPBN		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	875,000	1,052,958	1,076,836	1,052,325		(633)		(633)		24,512		24,512	5,742	1,276	
91324P-DK-5	UNITEDHEALTH GROUP INC SENIORCORPBN		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	350,000	413,606	415,170	412,530		(1,075)		(1,075)		2,640		2,640	6,850	5,016	
957576-AA-9	WESTERN & SOUTHERN FINC INC WESTERN & SO		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	147,000	196,296	195,191	195,854		(442)		(442)		(663)		(663)	3,592	2,442	
963320-AX-4	WHIRLPOOL CORPORATION SENIOR CORP BND		12/15/2020	CITIGROUP GLOBAL MKT INC	12/15/2020	Hedge Increase Adjust.		(657,555)	(657,555)	(657,555)											
98419M-AK-6	XYLEM INC INDIANA SENIOR CORP BND		10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	1,452,500	1,729,230	1,738,221	1,728,276		(954)		(954)		9,945		9,945	40,070	31,366	
BGAOKB-WW-8	DS COACHELLA HOLDCO LLC TERM LOAN		04/30/2020	Tax Free Exchange	12/04/2020	Various	6,109,906	6,109,906	6,109,906	6,109,906						(6,109,906)		(6,109,906)	52,275		
BGAOKB-WW-8	DS COACHELLA HOLDCO LLC TERM LOAN		04/30/2020	Tax Free Exchange	09/29/2020	Redemption 100.0000	510,328	510,328	510,328	510,328									1,478		
BGAOKG-MH-2	EXL SOLAR HOLDCO LLC TERM LOAN		04/30/2020	Tax Free Exchange	12/28/2020	Various	158,311	158,311	158,311	158,311									5,336		
BGAOQT-JG-6	ORIGIS GA SOLAR 3 TERM LOAN		05/13/2020	Various	05/13/2020	Various	1,724,442	1,724,442	1,724,442	1,724,442						(1,569,804)		(1,569,804)			
BGAOQT-JH-4	ORIGIS FL SOLAR 4 TERM LOAN		01/10/2020	Various	01/10/2020	DIRECT	5,221,883	5,221,883	7,281,686	5,221,883						2,059,803		2,059,803			
BGAOQT-JL-5	CRE WRIGHT CE DEBT TERM LOAN		09/25/2020	Various	12/28/2020	Redemption 100.0000	259,495	259,495	259,495	259,495									2,839		
BGAOQT-JR-2	ORIGIS AZ SOLAR 1 DEBT TERM LOAN		01/10/2020	Various	01/10/2020	DIRECT	3,719,338	3,719,338	4,413,763	3,719,338						694,425		694,425			

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											12	13	14	15	16							
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (12 + 13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends		
BGA00V-SL-0	ALTUS TERM LOAN B TERM LOAN		03/20/2020	SPEC FIN	10/14/2020	Redemption	100.0000															
	INFINITY LD ASSET HOLDINGS LLC INFINITY					Redemption	100.0000															
BGA00Z-AM-8			01/01/2020	INFIN	12/15/2020		34,364	34,364	34,364	34,364											638	
BGA0R9-DD-2	BLUEEAGLE2019-1A(AAARATED TERM LOAN		01/01/2020	CREDIT	12/31/2019		669,120	669,120	669,120	669,120												
BGA0R9-F6-5	BLUEEAGLE2019-1A(AAARATED TERM LOAN		01/01/2020	CREDIT	12/18/2020	Tax Free Exchange	52,558	52,558	52,558	52,558								99	99		1,269	
BGA0R9-GC-1	BLUEEAGLE2019-1A(AAARATED TERM LOAN		02/13/2020	CREDIT	12/18/2020	Tax Free Exchange	810,493	810,493	810,493	810,493											34,723	
						Tax Free Exchange	1,489,557	1,489,557	1,489,557	1,489,557											75,882	
BGA0RR-RY-1	GORILLA INVESTOR LLC TERM LOAN		03/13/2020	CREDIT	09/23/2020	Redemption	100.0000															
						Redemption	100.0000														298,285	
BGA0TM-03-7	INFINITYASSETHOLDINGSIAH_20 TERM LOAN		06/24/2020	INFIN	07/16/2020		3,919,467	3,919,467	3,919,467	3,919,467												
BGA0TY-R5-7	BLUE EAGLE 2020-1B TERM LOAN		10/22/2020	Forethought	10/26/2020	Tax Free Exchange	9,599,299	9,599,299	9,599,299	9,599,299												
BGA0UK-7E-8	SPHRX EXPENSES TERM LOAN		09/16/2020	SPECIALTY FINANCE	12/04/2020		4,059,048	4,059,048	4,059,048	4,059,048												
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A	A	10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	733,727	869,470	911,226	866,502		(2,968)		(2,968)			44,724	44,724		10,065	2,812	
05971K-AC-3	BANCO SANTANDER SA CORP BND	D	08/04/2020	Cape Verity III	09/15/2020	HSBC SECURITIES INC.	800,000	881,488	876,824	880,536		(952)		(952)			(3,712)	(3,712)		5,804	2,792	
05971K-AC-3	BANCO SANTANDER SA CORP BND	D	10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	240,000	263,678	269,362	263,341		(337)		(337)			6,020	6,020		3,769	2,689	
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SRSUB COR	D	05/28/2020	J.P. MORGAN SECURITIES INC	05/28/2020	Hedge Decrease Adjust.		3,372,020	3,372,020	3,372,020												
35177P-AX-5	ORANGE SA SENIOR CORP BND	D	10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	269,800	376,919	381,621	376,424		(494)		(494)			5,197	5,197		6,244	4,300	
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CO	D	10/28/2020	Cape Verity III	12/17/2020	Cape Verity III	505,400	551,346	597,267	551,038		(308)		(308)			46,228	46,228		13,211	10,172	
46115H-BN-6	INTESA SANPAOLO SPA SENIOR CORP BND 144A	D	11/23/2020	CITIGROUP GLOBAL MKT INC	11/23/2020	Hedge Increase Adjust.		(308,255)	(308,255)	(308,255)												
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							242,338,041	270,153,360	267,299,703	270,209,071		55,715		55,715			(2,909,273)	(2,909,273)	2,900,037	1,185,249		
8399998. Total - Bonds							809,575,041	868,615,808	886,585,437	866,409,900		(81,202)	2,124,703	(2,205,905)			20,175,630	20,175,630	6,211,505	3,245,324		
8999998. Total - Preferred Stocks																						
69608A-10-8	PALANTIR TECHNOLOGIES INC PALANTIRTECHNO		09/22/2020	Tax Free Exchange	09/30/2020	DIRECT	489,395,000	2,999,991	4,879,601	2,999,991							1,879,609	1,879,609				
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,999,991	4,879,601	2,999,991								1,879,609	1,879,609			
9799998. Total - Common Stocks								2,999,991	4,879,601	2,999,991								1,879,609	1,879,609			
9899999. Total - Preferred and Common Stocks								2,999,991	4,879,601	2,999,991								1,879,609	1,879,609			
9999999 - Totals								871,615,799	891,465,038	869,409,891		(81,202)	2,124,703	(2,205,905)			22,055,239	22,055,239	6,211,505	3,245,324		

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11 Number of Shares	12 % of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	Cape Verity I, Inc.		15475		881	NO		106,070,799		25,000,000	100.0
000000-00-0	Cape Verity III, Inc.		15473		881	NO		298,973,730		25,000,000	100.0
000000-00-0	Gotham Re., Inc.		14333		881	NO		27,980,481		250,000,000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								433,025,010		XXX	XXX
1899999. Total Common Stocks								433,025,010		XXX	XXX
1999999 - Totals								433,025,010		XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$

2. Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20		
	2	3					8	9	10	11			14	15	16	17	18		19	
Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds																XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans																XXX	XXX	XXX		
7699999. Total - Issuer Obligations																XXX	XXX	XXX		
7799999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8099999. Total - SVO Identified Funds																XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans																XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates										XXX						XXX	XXX	XXX		
RECURRENT ENERGY LLC TERM LOAN			12/31/2020	Various	03/15/2021	11,881,795					11,881,795	11,881,795	3,301		10,000	10,208	MON	355,313	40,686	
9099999. Subtotal - Other Short-Term Invested Assets						11,881,795					XXX	11,881,795	3,301		XXX	XXX	XXX	355,313	40,686	
9199999 - Totals						11,881,795					XXX	11,881,795	3,301		XXX	XXX	XXX	355,313	40,686	

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..\$	1B ..\$	1C ..\$	1D ..\$	1E ..\$	1F ..\$	1G ..\$
2A ..\$	2B ..\$	2C ..\$				
3A ..\$	3B ..\$	3C ..\$				
4A ..\$	4B ..\$	4C ..\$				
5A ..\$	5B ..\$	5C ..\$				
6 ...\$						

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-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																						
SPX/CS/210108/2596.64-3154.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/10/2019	.01/08/2021	1,944	5,046,616	2596.64	412,309		4,042		1,084,616			(207,887)																		
SPX/CS/210108/2596.64-3233.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/10/2019	.01/08/2021	1,496	3,883,526	2596.64	339,032		3,324		952,318			(170,940)																		
SPX/CS/210108/2596.64-3375.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/10/2019	.01/08/2021	668	1,733,708	2596.64	164,009		1,608		519,547			(82,694)																		
SPX/CS/210125/2664.76-3237.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/25/2019	.01/25/2021	2,491	6,638,747	2664.76	553,008		18,537		1,411,746			(278,049)																		
SPX/CS/210125/2664.76-3318.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.01/25/2019	.01/25/2021	1,466	3,905,927	2664.76	345,675		11,587		945,871			(173,803)																		
SPX/CS/210210/2707.88-3290.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2021	2,674	7,241,846	2707.88	592,383		32,177		1,520,143			(297,017)																		
SPX/CS/210210/2707.88-3372.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2021	1,574	4,261,927	2707.88	369,509		20,071		1,015,891			(185,269)																		
SPX/CS/210210/2707.88-3520.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2021	465	1,259,154	2707.88	116,724		6,340		362,081			(58,524)																		
SPX/CS/210225/2796.11-3397.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.02/25/2019	.02/25/2021	2,037	5,695,912	2796.11	459,660		34,571		1,166,440			(230,470)																		
SPX/CS/210325/2798.36-3403.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2019	.03/25/2021	1,610	4,506,615	2798.36	365,937		42,812		901,482			(183,478)																		
SPX/CS/210325/2798.36-3553.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.03/25/2019	.03/25/2021	833	2,330,183	2798.36	205,289		24,017		569,171			(102,930)																		
SPX/CS/210610/3185.04-3503.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.07/10/2020	.06/10/2021	375	1,194,137	3185.04		61,379	29,936		97,598			(31,442)																		
SPX/CS/210610/3185.04-3566.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.07/10/2020	.06/10/2021	1,216	3,873,114	3185.04		225,415	109,942		374,593			(115,473)																		
SPX/CS/210625/2917.38-3457.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.06/25/2019	.06/25/2021	1,905	5,557,432	2917.38	391,799		94,948		872,929			(196,445)																		
SPX/CS/210709/3185.04-3400.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.12/15/2020	.07/09/2021	1,520	4,839,923	3185.04		260,274	242,235		267,659			(18,039)																		
SPX/CS/210709/3185.04-3407.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.12/15/2020	.07/09/2021	311	991,151	3185.04		55,186	51,362		56,772			(3,825)																		
SPX/CS/210709/3185.04-3424.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.12/15/2020	.07/09/2021	2,047	6,520,963	3185.04		388,120	361,221		399,547			(26,899)																		
SPX/CS/210709/3185.04-3432.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.07/10/2020	.07/09/2021	3,663	11,667,615	3185.04		490,040	259,514		738,007			(230,526)																		

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
SPX/CS/210709/3185.04-3519.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	07/10/2020	07/09/2021	246	783,202	3185.04		41,823		22,149		65,959			(19,674)					
SPX/CS/210723/3215.63-3432.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	07/24/2020	07/23/2021	11,358	36,521,556	3215.63		1,347,645		766,829		1,986,949			(580,816)					
SPX/CS/210723/3215.63-3440.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	07/24/2020	07/23/2021	5,023	16,152,288	3215.63		648,497		369,004		910,007			(279,493)					
SPX/CS/211008/2938.13-3393.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2019	10/08/2021	1,346	3,954,988	2938.13		268,939		104,483		497,708			(135,790)					
SPX/CS/211008/2938.13-3482.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2019	10/08/2021	1,472	4,324,823	2938.13		326,524		126,854		642,424			(164,865)					
SPX/CS/211110/3093.08-3666.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/08/2019	11/10/2021	1,345	4,159,769	3093.08		311,567		134,274		577,530			(156,435)					
SPX/CS/211124/3629.65-3993.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2020	11/24/2021	328	1,189,536	3629.65		57,098		52,259		68,392			(4,839)					
SPX/CS/211210/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/10/2020	12/10/2021	3,639	13,347,431	3668.10		489,851		466,459		545,200			(23,392)					
SPX/CS/211210/3668.10-3998.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/10/2020	12/10/2021	4,347	15,945,874	3668.10		707,997		674,188		803,473			(33,809)					
SPX/CS/211223/3703.06-4036.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2020	12/23/2021	3,927	14,540,702	3703.06		657,240		653,527		703,694			(3,713)					
SPX/CS/211223/3703.06-4110.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2020	12/23/2021	3,627	13,429,703	3703.06		695,659		691,728		756,912			(3,930)					
SPX/CS/220210/3352.09-3871.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	02/10/2020	02/10/2022	1,736	5,820,518	3352.09		370,185		205,716		594,333			(164,469)					
SPX/CS/220210/3352.09-3974.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	02/10/2020	02/10/2022	1,223	4,101,037	3352.09		287,073		159,529		483,043			(127,543)					
SPX/CS/220310/2882.23-3328.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	03/10/2020	03/10/2022	1,671	4,817,480	2882.23		316,027		188,824		582,101			(127,203)					
SPX/CS/220310/2882.23-3416.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	03/10/2020	03/10/2022	1,079	3,109,735	2882.23		231,053		138,053		444,534			(93,001)					
SPX/CS/220425/2836.74-3276.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	04/24/2020	04/25/2022	1,740	4,936,390	2836.74		356,407		235,617		596,869			(120,791)					
SPX/CS/220425/2836.74-3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	04/24/2020	04/25/2022	1,676	4,755,768	2836.74		392,351		259,378		679,864			(132,972)					
SPX/CS/220525/2955.45-3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	05/22/2020	05/25/2022	1,489	4,399,442	2955.45		316,320		222,041		511,852			(94,279)					
SPX/CS/220525/2955.45-3503.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	05/22/2020	05/25/2022	888	2,625,195	2955.45		213,428		149,816		360,950			(63,612)					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX/CS/220525/2955.45-3664.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.05/22/2020	.05/25/2022	935	2,763,055	2955.45		261,109	183,285		479,260			(77,823)				
SPX/CS/220708/3185.04-3949.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.07/10/2020	.07/08/2022	381	1,214,783	3185.04		109,938	84,224		187,867			(25,714)				
SPX/CS/220810/3360.47-3881.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.08/10/2020	.08/10/2022	2,337	7,851,775	3360.47		536,276	432,457		767,114			(103,819)				
SPX/CS/220810/3360.47-4167.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.08/10/2020	.08/10/2022	689	2,315,967	3360.47		202,416	163,229		315,646			(39,186)				
SPX/CS/220909/3339.19-3890.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.09/10/2020	.09/09/2022	664	2,217,979	3339.19		157,920	134,287		229,221			(23,633)				
SPX/CS/220909/3339.19-3957.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.09/10/2020	.09/09/2022	562	1,876,015	3339.19		143,890	122,357		213,163			(21,533)				
SPX/CS/220909/3339.19-4074.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.09/10/2020	.09/09/2022	638	2,129,955	3339.19		180,833	153,771		276,656			(27,062)				
SPX/CS/221025/3465.39-4002.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.10/23/2020	.10/25/2022	825	2,860,518	3465.39		195,945	178,480		255,938			(17,466)				
SPX/CS/221025/3465.39-4106.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.10/23/2020	.10/25/2022	1,119	3,878,694	3465.39		296,332	269,918		398,668			(26,414)				
SPX/CS/221025/3465.39-4251.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.10/23/2020	.10/25/2022	277	960,022	3465.39		82,178	74,853		113,398			(7,325)				
SPX/CS/221025/3465.39-4435.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.10/23/2020	.10/25/2022	349	1,209,793	3465.39		113,963	103,804		160,636			(10,158)				
SPX/CS/221025/3465.39-4505.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.10/23/2020	.10/25/2022	168	583,393	3465.39		56,181	51,173		79,908			(5,008)				
SPX/CS/221223/3703.06-4277.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.12/24/2020	.12/23/2022	1,125	4,165,311	3703.06		284,491	283,694		298,973			(797)				
SPX/CS/221223/3703.06-4388.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.12/24/2020	.12/23/2022	1,353	5,011,039	3703.06		381,340	380,272		404,284			(1,068)				
SPX_INDU_NDX/ARBGS/210510/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.05/08/2020	.05/10/2021	1,786,559	1,786,559	0.0775		74,500	26,845		131,947			(47,655)				
SPX_INDU_NDX/ARBGS/210825/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.08/25/2020	.08/25/2021	1,046,397	1,046,397	0.07		37,670	24,622		30,293			(13,048)				
SPX/AVGCS/210108/10/3265.35-3502.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.01/10/2020	.01/08/2021	1,591	5,194,184	3265.35		146,995	2,907		39,339			(144,089)				
SPX/AVGCS/210108/10/3265.35-3525.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.01/10/2020	.01/08/2021	159	518,490	3265.35		15,347	303		3,927			(15,044)				
SPX/AVGCS/210108/10/3265.35-3534.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.01/10/2020	.01/08/2021	634	2,070,322	3265.35		61,696	1,220		15,680			(60,476)				
SPX/AVGCS/210210/10/3352.09-3595.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.02/10/2020	.02/10/2021	1,721	5,768,150	3352.09		165,200	17,997		9,192			(147,203)				

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SPX/AVGCS/210210/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	02/10/2021	207	695,529	3352.09		201		148		1,108			(53)					
SPX/AVGCS/210210/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,004	3,366,904	3352.09		101,579		11,066		5,366			(90,514)					
SPX/AVGCS/210225/25/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	1,157	3,618,619	3128.21		132,261		19,950		198,385			(112,311)					
SPX/AVGCS/210325/25/24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,683	4,165,957	2475.56		153,054		35,912		302,710			(117,142)					
SPX/AVGCS/210325/25/24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,069	2,645,319	2475.56		109,304		25,647		220,796			(83,658)					
SPX/AVGCS/210510/10/29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/08/2020	05/10/2021	1,393	4,080,610	2929.80		147,799		53,257		295,467			(94,542)					
SPX/AVGCS/210510/10/29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/08/2020	05/10/2021	309	905,034	2929.80		35,631		12,839		72,169			(22,792)					
SPX/AVGCS/210510/10/29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/08/2020	05/10/2021	811	2,375,296	2929.80		96,889		34,912		199,550			(61,976)					
SPX/AVGCS/210709/10/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2020	07/09/2021	1,527	4,862,906	3185.04		175,745		93,071		329,156			(82,675)					
SPX/AVGCS/210709/10/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2020	07/09/2021	1,024	3,260,881	3185.04		129,327		68,488		248,992			(60,838)					
SPX/AVGCS/210723/25/32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/24/2020	07/23/2021	1,893	6,085,969	3215.63		216,052		122,937		397,809			(93,115)					
SPX/AVGCS/210723/25/32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/24/2020	07/23/2021	1,216	3,910,999	3215.63		152,138		86,569		289,706			(65,569)					
SPX/AVGCS/210810/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2021	1,731	5,818,142	3360.47		196,246		120,050		328,291			(76,196)					
SPX/AVGCS/210810/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2021	167	560,403	3360.47		20,118		12,307		34,223			(7,811)					
SPX/AVGCS/210810/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2021	880	2,958,081	3360.47		109,035		66,700		186,999			(42,335)					
SPX/AVGCS/211110/10/35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	548	1,943,920	3545.53		61,972		53,640		85,502			(8,332)					
SPX/AVGCS/211110/10/35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	939	3,330,487	3545.53		108,674		94,062		150,732			(14,612)					
SPX/AVGCS/211110/10/35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	11/10/2021	174	617,615	3545.53		27,530		26,337		28,570			(1,193)					
SPX/AVGCS/211110/10/35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	436	1,546,778	3545.53		53,472		46,283		75,335			(7,190)					
SPX/AVGCS/211110/10/35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	311	1,102,055	3545.53		39,520		34,206		56,257			(5,314)					
SPX/AVGCS/211210/10/36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	397	1,457,251	3668.10		46,559		44,336		52,583			(2,223)					
SPX/AVGCS/211210/10/36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	887	3,255,131	3668.10		106,280		101,205		120,582			(5,075)					
SPX/AVGCS/211210/10/36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	478	1,752,526	3668.10		60,585		57,692		69,587			(2,893)					
SPX/AVGCS/211210/10/36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	253	927,846	3668.10		33,124		31,542		38,368			(1,582)					
SPX/AVGCS/211223/25/37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/24/2020	12/23/2021	375	1,387,406	3703.06		44,716		44,463		47,238			(253)					
SPX/AVGCS/211223/25/37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/24/2020	12/23/2021	609	2,256,002	3703.06		74,313		73,893		78,921			(420)					
SPX/AVGCS/211223/25/37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/24/2020	12/23/2021	411	1,522,306	3703.06		52,946		52,647		57,024			(299)					
SPX/AVGCS/211223/25/37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/24/2020	12/23/2021	445	1,647,702	3703.06		58,246		57,917		63,034			(329)					

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SPX/AVGCS/211223/25/37-03.06-4064.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/24/2020	12/23/2021	157	581,927	3703.06		22,253		22,127		24,780			(126)				
SPX/CS/210125/3295.47-3517.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2021	11,344	37,384,860	3295.47		1,315,947		88,467		2,387,411			(1,227,480)				
SPX/CS/210125/3295.47-3592.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2021	502	1,653,136	3295.47		71,581		4,812		138,645			(66,769)				
SPX/CS/210210/3352.09-3461.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,686	5,650,141	3352.09		104,697		11,406		168,246			(93,292)				
SPX/CS/210210/3352.09-3493.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,511	5,066,663	3352.09		118,560		12,916		194,851			(105,644)				
SPX/CS/210210/3352.09-3578.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	02/10/2021	1,416	4,747,513	3352.09		265,028		195,021		285,670			(70,008)				
SPX/CS/210210/3352.09-3586.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	02/10/2021	602	2,018,981	3352.09		116,480		85,712		125,696			(30,768)				
SPX/CS/210210/3352.09-3603.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	15,958	53,491,865	3352.09		1,987,223		216,485		3,550,731			(1,770,738)				
SPX/CS/210210/3352.09-3603.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	02/10/2021	1,896	6,355,558	3352.09		390,538		287,377		422,483			(103,161)				
SPX/CS/210210/3352.09-3611.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	2,339	7,839,736	3352.09		298,537		32,522		536,447			(266,015)				
SPX/CS/210210/3352.09-3654.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	523	1,752,574	3352.09		73,994		8,061		137,737			(65,933)				
SPX/CS/210210/3352.09-3678.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	5,497	18,425,135	3352.09		815,312		88,819		1,551,126			(726,493)				
SPX/CS/210210/3352.09-3804.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	373	1,250,064	3352.09		64,553		7,032		135,330			(57,521)				
SPX/CS/210225/2475.56-2597.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	353	874,309	2475.56		22,907		3,771		42,824			(19,136)				
SPX/CS/210225/2475.56-2742.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	410	1,014,366	2475.56		51,703		8,512		108,642			(43,191)				
SPX/CS/210225/2475.56-2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	2,827	6,999,107	2475.56		422,877		69,620		936,108			(353,257)				
SPX/CS/210225/2475.56-3007.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	211	522,646	2475.56		42,909		7,064		110,836			(35,845)				
SPX/CS/210225/3128.21-3229.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	656	2,053,309	3128.21		38,130		5,751		63,159			(32,379)				
SPX/CS/210225/3128.21-3261.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	5,981	18,710,769	3128.21		444,194		67,001		749,435			(377,192)				
SPX/CS/210225/3128.21-3268.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	290	905,732	3128.21		22,634		3,414		38,409			(19,220)				
SPX/CS/210225/3128.21-3305.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	212	663,532	3128.21		20,324		3,066		35,218			(17,258)				
SPX/CS/210225/3128.21-3339.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	12,838	40,160,673	3128.21		1,527,629		230,424		2,532,956			(1,297,204)				
SPX/CS/210225/3128.21-3347.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	5,290	16,548,018	3128.21		633,267		95,521		1,081,163			(537,746)				
SPX/CS/210225/3128.21-3362.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	15,992	50,026,268	3128.21		1,946,027		293,535		3,494,916			(1,652,492)				
SPX/CS/210225/3128.21-3363.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	02/25/2021	2,278	7,124,789	3128.21		480,367		381,468		498,222			(98,899)				
SPX/CS/210225/3128.21-3370.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	4,114	12,871,015	3128.21		514,197		77,560		928,200			(436,637)				
SPX/CS/210225/3128.21-3409.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	279	873,501	3128.21		39,238		5,919		72,742			(33,319)				
SPX/CS/210225/3128.21-3433.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	5,474	17,125,122	3128.21		816,183		123,111		1,539,661			(693,072)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210310/2743.07-3250.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	2,520	6,913,694	2743.07	530,280			50,960		1,223,007			(265,879)				
SPX/CS/210310/2743.07-3333.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,516	4,159,176	2743.07	345,212			33,175		849,923			(173,087)				
SPX/CS/210310/2743.07-3483.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,346	3,692,392	2743.07	333,792			32,078		929,409			(167,361)				
SPX/CS/210319/2304.92-2443.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/19/2021	478	1,101,631	2304.92		43,039		9,537		65,475			(33,502)				
SPX/CS/210319/2409.39-2553.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/19/2021	416	1,001,703	2409.39		35,917		7,959		59,348			(27,958)				
SPX/CS/210325/2475.56-2556.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,358	3,361,490	2475.56		60,439		14,181		107,538			(46,258)				
SPX/CS/210325/2475.56-2574.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	816	2,020,295	2475.56		43,784		10,273		79,520			(33,510)				
SPX/CS/210325/2475.56-2581.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	480	1,187,903	2475.56		27,534		6,460		50,099			(21,073)				
SPX/CS/210325/2475.56-2617.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	242	599,670	2475.56		17,990		4,221		33,831			(13,769)				
SPX/CS/210325/2475.56-2642.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	13,571	33,594,891	2475.56		1,276,574		299,531		2,231,077			(977,043)				
SPX/CS/210325/2475.56-2649.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	6,355	15,732,223	2475.56		623,165		146,218		1,083,501			(476,948)				
SPX/CS/210325/2475.56-2661.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	19,526	48,337,240	2475.56		1,816,483		426,214		3,566,799			(1,390,269)				
SPX/CS/210325/2475.56-2661.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	03/25/2021	2,089	5,172,197	2475.56		376,178		322,439		382,189			(53,740)				
SPX/CS/210325/2475.56-2667.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	7,637	18,906,332	2475.56		730,727		171,455		1,441,579			(559,271)				
SPX/CS/210325/2475.56-2698.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	711	1,760,524	2475.56		77,780		18,250		155,862			(59,530)				
SPX/CS/210325/2475.56-2716.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	8,684	21,496,931	2475.56		1,022,814		239,990		2,060,521			(782,824)				
SPX/CS/210325/2475.56-2735.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	374	925,872	2475.56		46,386		10,884		95,510			(35,502)				
SPX/CS/210325/2475.56-2749.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	4,575	11,326,350	2475.56		587,373		137,819		1,225,125			(449,554)				
SPX/CS/210325/2475.56-2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	855	2,116,500	2475.56		128,895		30,243		280,017			(98,651)				
SPX/CS/210409/2789.82-2978.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	11,645	32,488,335	2789.82		1,153,336		317,491		2,091,891			(835,845)				
SPX/CS/210409/2789.82-2999.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	16,643	46,430,591	2789.82		1,810,793		498,477		3,316,152			(1,312,316)				
SPX/CS/210409/2888.21-3422.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,891	5,461,340	2888.21	406,870			55,611		912,042			(204,286)				
SPX/CS/210409/2888.21-3510.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,989	5,744,864	2888.21	460,164			62,895		1,103,134			(231,044)				
SPX/CS/210409/2888.21-3841.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	224	646,814	2888.21	58,084			7,939		174,918			(29,163)				
SPX/CS/210423/2797.80-2965.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/29/2020	04/23/2021	422	1,180,340	2797.80		44,728		14,232		67,100			(30,496)				
SPX/CS/210521/2948.51-3125.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/27/2020	05/21/2021	277	818,160	2948.51		28,980		11,526		44,246			(17,454)				
SPX/CS/210525/2826.06-3587.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/25/2021	518	1,464,921	2826.06	125,397			25,220		338,166			(63,049)				
SPX/CS/210604/3193.93-3385.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/10/2020	06/04/2021	321	1,024,339	3193.93		34,694		15,080		51,529			(19,614)				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210709/3185.04-3614.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2020	07/09/2021	8,276	26,358,434	3185.04		1,681,009		890,225		2,798,273			(790,785)				
SPX/CS/210723/3215.63-3320.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/24/2020	07/23/2021	714	2,294,422	3215.63		44,512		25,328		61,137			(19,184)				
SPX/CS/210825/3443.62-3658.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2021	3,346	11,523,731	3443.62		394,112		257,604		521,902			(136,508)				
SPX/CS/210825/3443.62-3676.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2021	6,292	21,667,650	3443.62		788,702		515,521		1,055,651			(273,182)				
SPX/CS/210825/3443.62-3701.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2021	12,325	42,440,995	3443.62		1,689,152		1,104,082		2,279,432			(585,069)				
SPX/CS/210924/3298.46-3393.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2020	09/24/2021	2,962	9,770,228	3298.46		162,381		120,299		218,955			(42,082)				
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/10/2019	10/08/2021	341	1,003,231	2938.13	84,974			33,012		188,648			(42,904)				
SPX/CS/211025/3465.39-3565.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/23/2020	10/25/2021	633	2,192,844	3465.39		36,708		30,146		45,626			(6,562)				
SPX/CS/211110/3545.53-3683.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	6,985	24,765,355	3545.53		542,609		469,653		657,512			(72,956)				
SPX/CS/211110/3545.53-3784.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	11,229	39,813,258	3545.53		1,408,195		1,218,858		1,780,057			(189,337)				
SPX/CS/211110/3545.53-3785.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	11/10/2021	3,268	11,585,542	3545.53		479,626		458,837		518,329			(20,789)				
SPX/CS/211110/3545.53-3811.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	23,733	84,145,862	3545.53		3,237,933		2,802,580		4,134,977			(435,352)				
SPX/CS/211110/3545.53-3811.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	11/10/2021	1,894	6,716,686	3545.53		309,111		295,713		330,095			(13,398)				
SPX/CS/211110/3545.53-3864.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/10/2020	11/10/2021	8,741	30,990,911	3545.53		1,369,798		1,185,624		1,781,788			(184,175)				
SPX/CS/211124/3629.65-3875.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	11/24/2021	1,185	4,302,057	3629.65		166,658		159,735		178,630			(6,923)				
SPX/CS/211124/3629.65-3901.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	11/24/2021	2,002	7,265,677	3629.65		306,489		293,757		329,275			(12,733)				
SPX/CS/211124/3629.65-3910.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/24/2021	289	1,048,607	3629.65		41,630		38,102		48,850			(3,528)				
SPX/CS/211124/3629.65-3956.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/24/2021	3,895	14,136,691	3629.65		623,428		570,595		745,435			(52,833)				
SPX/CS/211210/3668.10-3897.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	3,343	12,263,164	3668.10		410,080		390,498		453,587			(19,582)				
SPX/CS/211210/3668.10-3915.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	12/10/2021	2,095	7,683,103	3668.10		283,772		272,518		304,173			(11,254)				
SPX/CS/211210/3668.10-3943.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	18,008	66,055,324	3668.10		2,562,286		2,439,930		2,861,394			(122,356)				
SPX/CS/211210/3668.10-3943.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/16/2020	12/10/2021	1,889	6,927,639	3668.10		278,477		267,433		300,157			(11,044)				
SPX/CS/220125/3295.47-3806.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2022	1,444	4,758,396	3295.47		310,732		166,417		503,916			(144,315)				
SPX/CS/220125/3295.47-3907.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2022	1,253	4,128,189	3295.47		298,468		159,849		505,967			(138,619)				
SPX/CS/220225/3128.21-3613.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	1,586	4,961,150	3128.21		321,185		185,196		558,924			(135,989)				
SPX/CS/220225/3128.21-3708.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	1,207	3,776,399	3128.21		271,561		156,582		499,936			(114,978)				
SPX/CS/220225/3128.21-3879.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	829	2,593,784	3128.21		207,762		119,796		426,308			(87,966)				
SPX/CS/220708/3185.04-3776.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2020	07/08/2022	1,371	4,367,090	3185.04		348,494		266,983		547,228			(81,510)				

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SPX/CS/220810/3360.47-3982.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2022	1,665	5,596,478	360.47		427,851		345,022		632,376			(82,829)				
SPX/CS/220825/3443.62-3908.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	642	2,210,947	3443.62		139,069		115,051		181,959			(24,017)				
SPX/CS/220825/3443.62-3977.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	774	2,666,998	3443.62		184,556		152,683		246,145			(31,873)				
SPX/CS/220825/3443.62-4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	616	2,120,906	3443.62		152,917		126,508		205,831			(26,409)				
SPX/CS/220825/3443.62-4081.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	418	1,438,603	3443.62		111,348		92,118		152,743			(19,230)				
SPX/CS/220825/3443.62-4201.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	813	2,798,390	3443.62		237,583		196,552		333,943			(41,031)				
SPX/CS/220825/3443.62-4407.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	859	2,957,157	3443.62		278,564		230,456		402,907			(48,109)				
SPX/CS/221125/3629.65-4192.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/25/2022	1,431	5,194,364	3629.65		345,945		331,429		402,191			(14,515)				
SPX/CS/221125/3629.65-4228.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/25/2022	458	1,661,534	3629.65		115,643		110,791		134,561			(4,852)				
SPX/CS/221125/3629.65-4461.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/25/2022	195	707,199	3629.65		58,698		56,235		70,098			(2,463)				
SPX/CS/221125/3629.65-4665.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/25/2022	494	1,794,291	3629.65		161,845		155,054		195,700			(6,791)				
SPX_INDU_NDX/ARBCS/210409/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	1,323,353	1,323,353	0.0525		41,686		11,475		69,432			(30,210)				
SPX_INDU_NDX/ARBCS/210409/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	2,277,992	2,277,992	0.0775		97,954		26,965		176,429			(70,989)				
SPX/CLQ/211124/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/24/2021	2,182,936	2,182,936	2.6%		65,925		60,338		80,114			(5,587)				
SPX/CLQ/211124/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/24/2021	1,076,925	1,076,925	2.7%		34,031		31,147		40,982			(2,884)				
SPX/CLQ/211124/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2020	11/24/2021	1,042,714	1,042,714	4%		49,008		44,854		56,343			(4,153)				
SPX/CLQ/211210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	2,005,866	2,005,866	2.5%		59,374		56,538		65,041			(2,835)				
SPX/CLQ/211210/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	2,509,137	2,509,137	2.6%		74,772		71,202		85,097			(3,571)				
SPX/CLQ/211210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2020	12/10/2021	808,028	808,028	2.7%		25,130		23,930		28,612			(1,200)				
SPX/CS/210108/3265.35-3371.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2020	01/08/2021	471	1,539,512	3265.35		29,251		578		49,835			(28,672)				
SPX/CS/210128/3276.24-3472.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/29/2020	01/28/2021	370	1,211,256	3276.24		39,827		3,115		68,996			(36,712)				
SPX/CS/210205/3334.69-3534.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	02/05/2020	02/05/2021	220	733,206	3334.69		23,096		2,193		40,233			(20,903)				
SPX/CS/210310/2882.23-2975.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/10/2020	03/10/2021	299	861,235	2882.23		15,674		3,021		27,098			(12,653)				
SPX/CS/210310/2882.23-2997.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/10/2020	03/10/2021	238	684,732	2882.23		15,201		2,930		26,477			(12,271)				
SPX/CS/210423/2836.74-2928.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	785	2,227,166	2836.74		40,980		12,929		68,643			(28,051)				
SPX/CS/210423/2836.74-2950.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	1,145	3,247,473	2836.74		73,068		23,052		123,049			(50,016)				
SPX/CS/210423/2836.74-2957.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	300	852,331	2836.74		20,285		6,400		34,287			(13,886)				
SPX/CS/210423/2836.74-2967.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	330	936,945	2836.74		24,079		7,597		40,903			(16,483)				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210423/2836.74-3006.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/24/2020	.04/23/2021	353	1,000,076	2836.74	32,802		10,349		56,495			(22,454)				
SPX/CS/210423/2836.74-3035.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.12/16/2020	.04/23/2021	413	1,170,253	2836.74	75,275		66,911		76,900			(8,364)				
SPX/CS/210426/2836.74-3006.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.04/24/2020	.04/26/2021	187	531,841	2836.74	17,444		5,604		29,990			(11,841)				
SPX/CS/210507/2881.19-3054.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/13/2020	.05/07/2021	278	802,032	2881.19	25,192		9,018		44,430			(16,175)				
SPX/CS/210507/2929.80-3105.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/08/2020	.05/07/2021	288	844,393	2929.80	27,865		9,890		46,356			(17,975)				
SPX/CS/210510/2929.80-3046.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/08/2020	.05/10/2021	218	637,586	2929.80	14,473		5,215		23,425			(9,258)				
SPX/CS/210510/2929.80-3054.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/08/2020	.05/10/2021	281	824,632	2929.80	19,791		7,131		32,169			(12,660)				
SPX/CS/210510/2929.80-3064.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/08/2020	.05/10/2021	279	817,846	2929.80	21,100		7,603		34,426			(13,497)				
SPX/CS/210510/2929.80-3134.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.12/16/2020	.05/10/2021	378	1,106,581	2929.80	69,225		62,447		70,525			(6,777)				
SPX/CS/210510/2929.80-3149.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/08/2020	.05/10/2021	15,569	45,613,528	2929.80	1,829,102		659,090		3,109,521			(1,170,012)				
SPX/CS/210510/2929.80-3237.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/08/2020	.05/10/2021	297	869,938	2929.80	46,455		16,739		82,187			(29,715)				
SPX/CS/210510/3190.14-3540.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/10/2020	.05/10/2021	390	1,244,289	3190.14	66,321		26,083		113,431			(40,237)				
SPX/CS/210521/2955.45-3132.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/22/2020	.05/21/2021	251	741,176	2955.45	24,904		9,849		40,092			(15,055)				
SPX/CS/210525/2955.45-3076.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/22/2020	.05/25/2021	451	1,332,567	2955.45	31,315		12,596		49,244			(18,719)				
SPX/CS/210525/2955.45-3094.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/22/2020	.05/25/2021	203	598,974	2955.45	16,172		6,505		25,505			(9,667)				
SPX/CS/210610/3185.04-3474.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.06/10/2021	604	1,922,283	3185.04	91,885		44,815		143,526			(47,070)				
SPX/CS/210610/3190.14-3413.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.12/16/2020	.06/10/2021	515	1,643,305	3190.14	92,953		85,431		95,533			(7,522)				
SPX/CS/210709/3185.04-3288.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	1,288	4,102,469	3185.04	78,767		41,713		111,007			(37,054)				
SPX/CS/210709/3185.04-3312.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	200	636,924	3185.04	14,840		7,859		21,143			(6,981)				
SPX/CS/210709/3185.04-3320.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	174	552,833	3185.04	13,655		7,231		19,480			(6,424)				
SPX/CS/210709/3185.04-3376.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	262	833,026	3185.04	28,156		14,911		41,111			(13,245)				
SPX/CS/210709/3185.04-3471.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	569	1,813,836	3185.04	86,157		45,627		132,099			(40,530)				
SPX/CS/210709/3185.04-3495.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.12/16/2020	.07/09/2021	186	592,687	3185.04	45,256		42,119		46,544			(3,137)				
SPX/CS/210723/3443.62-3600.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.07/23/2021	265	914,278	3443.62	23,680		14,673		31,066			(9,007)				
SPX/CS/210723/3443.62-3792.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.07/23/2021	221	759,421	3443.62	37,895		23,481		53,877			(14,414)				
SPX/CS/210810/3360.47-3469.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	556	1,867,199	3360.47	34,917		21,360		47,013			(13,557)				
SPX/CS/210810/3360.47-3501.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	359	1,205,336	3360.47	28,566		17,475		38,781			(11,091)				
SPX/CS/210810/3360.47-3511.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	500	1,679,720	3360.47	42,497		25,997		58,061			(16,500)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210810/3360.47-3542.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.08/10/2020	.08/10/2021	218	731,702	3360.47		21,878	13,383		30,251			(8,494)				
SPX/CS/210810/3360.47-3587.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.08/10/2021	1,205	4,048,214	3360.47		198,636	186,701		206,748			(11,935)				
SPX/CS/210810/3360.47-3595.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.08/10/2021	502	1,688,259	3360.47		85,692	80,543		89,239			(5,149)				
SPX/CS/210810/3360.47-3612.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.08/10/2021	1,863	6,261,235	3360.47		339,196	318,815		353,662			(20,381)				
SPX/CS/210825/3443.62-3542.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.08/25/2020	.08/25/2021	824	2,837,190	3443.62		47,949	31,341		60,979			(16,608)				
SPX/CS/210825/3443.62-3567.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.08/25/2020	.08/25/2021	152	522,791	3443.62		10,874	7,108		13,990			(3,766)				
SPX/CS/210825/3443.62-3577.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.08/25/2020	.08/25/2021	228	786,520	3443.62		17,539	11,464		22,604			(6,075)				
SPX/CS/210825/3443.62-3599.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.08/25/2020	.08/25/2021	433	1,491,877	3443.62		38,341	25,061		49,820			(13,280)				
SPX/CS/210825/3443.62-3658.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.08/25/2021	384	1,321,389	3443.62		56,998	53,780		59,910			(3,218)				
SPX/CS/210825/3443.62-3786.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.08/25/2020	.08/25/2021	410	1,410,815	3443.62		69,835	45,647		97,610			(24,189)				
SPX/CS/210910/3339.19-3435.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/10/2020	.09/10/2021	396	1,322,398	3339.19		21,952	15,354		29,451			(6,598)				
SPX/CS/210910/3339.19-3460.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/10/2020	.09/10/2021	589	1,967,191	3339.19		40,524	28,344		54,701			(12,180)				
SPX/CS/210910/3339.19-3468.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/10/2020	.09/10/2021	283	944,580	3339.19		20,686	14,469		28,102			(6,218)				
SPX/CS/210910/3339.19-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/10/2020	.09/10/2021	233	777,991	3339.19		19,994	13,985		27,373			(6,010)				
SPX/CS/210910/3339.19-3539.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/10/2020	.09/10/2021	174	582,034	3339.19		18,974	13,271		26,429			(5,703)				
SPX/CS/210910/3339.19-3547.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.09/10/2021	534	1,782,799	3339.19		81,345	77,015		84,194			(4,330)				
SPX/CS/210910/3339.19-3564.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.09/10/2021	1,458	4,869,961	3339.19		239,124	226,395		247,771			(12,729)				
SPX/CS/210924/3298.46-3417.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/25/2020	.09/24/2021	373	1,231,809	3298.46		25,252	18,708		34,532			(6,544)				
SPX/CS/210924/3298.46-3452.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.09/25/2020	.09/24/2021	399	1,315,177	3298.46		34,195	25,333		47,323			(8,862)				
SPX/CS/211008/3477.13-3577.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.10/09/2020	.10/08/2021	479	1,667,062	3477.13		27,340	21,393		34,730			(5,947)				
SPX/CS/211025/3465.39-3616.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.10/26/2020	.10/25/2021	147	508,578	3465.39		11,975	9,861		15,903			(2,113)				
SPX/CS/211025/3465.39-3681.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.10/25/2021	244	845,953	3465.39		35,389	33,781		37,136			(1,609)				
SPX/CS/211025/3465.39-3725.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.10/25/2021	1,796	6,225,369	3465.39		307,604	293,622		323,947			(13,982)				
SPX/CS/211110/3545.53-3647.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.11/10/2020	.11/10/2021	855	3,029,672	3545.53		50,596	43,793		60,306			(6,803)				
SPX/CS/211110/3545.53-3713.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.11/10/2020	.11/10/2021	451	1,598,185	3545.53		42,192	36,519		51,465			(5,673)				
SPX/CS/211110/3545.53-3767.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.12/16/2020	.11/10/2021	385	1,363,536	3545.53		53,430	51,114		56,798			(2,316)				
SPX/CS/211119/3557.54-3770.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.11/25/2020	.11/19/2021	217	770,633	3557.54		27,010	24,688		30,597			(2,322)				
SPX/CS/211119/3581.87-3796.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	.11/25/2020	.11/19/2021	216	772,920	3581.87		26,581	24,296		30,168			(2,285)				

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/211122/3557.54-3770.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	11/25/2020	11/22/2021	160	567,651	3557.54		19,917	18,219		22,538			(1,697)				
SPX/CS/211124/3629.65-3734.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	11/25/2020	11/24/2021	385	1,397,381	3629.65		23,476	21,487		26,310			(1,989)				
SPX/CS/211124/3629.65-3759.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	11/25/2020	11/24/2021	157	569,919	3629.65		11,740	10,745		13,215			(995)				
SPX/CS/211210/3668.10-3773.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	12/10/2020	12/10/2021	362	1,326,381	3668.10		22,283	21,219		24,177			(1,064)				
SPX/CS/211210/3668.10-3800.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	12/10/2020	12/10/2021	175	640,759	3668.10		13,264	12,630		14,461			(633)				
SPX/CS/211210/3668.10-3810.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	12/10/2020	12/10/2021	200	734,783	3668.10		16,239	15,463		17,747			(775)				
SPX/CS/211210/3668.10-3833.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	12/10/2020	12/10/2021	475	1,742,480	3668.10		44,085	41,980		48,128			(2,105)				
SPX/CS/211210/3668.10-3842.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	12/10/2020	12/10/2021	325	1,191,328	3668.10		31,570	30,063		34,568			(1,508)				
SPX/CS/220408/2789.82-3222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	04/09/2020	04/08/2022	1,316	3,672,125	2789.82		259,986	166,173		450,973			(93,813)				
SPX/CS/220425/2836.74-3517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	04/24/2020	04/25/2022	378	1,071,487	2836.74		104,791	69,276		194,576			(35,515)				
SPX/CS/220510/2929.80-3637.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	05/08/2020	05/10/2022	419	1,226,247	2929.80		116,126	79,088		216,784			(37,037)				
SPX/CS/220510/2929.80-3896.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	05/08/2020	05/10/2022	224	657,406	2929.80		70,474	47,997		150,581			(22,477)				
SPX/CS/220610/3190.14-3955.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	06/10/2020	06/10/2022	348	1,109,057	3190.14		96,377	69,665		172,017			(26,712)				
SPX_INDU_NDX/ARBCS/210310/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	03/10/2020	03/10/2021	1,297,649	1,297,649	0.0525		38,281	7,378		68,097			(30,903)				
SPX_INDU_NDX/ARBCS/210325/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	03/25/2020	03/25/2021	1,125,233	1,125,233	0.0525		34,882	8,185		59,042			(26,698)				
SPX_INDU_NDX/ARBCS/210325/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	03/25/2020	03/25/2021	1,866,256	1,866,256	0.0775		78,943	18,523		144,555			(60,420)				
SPX_INDU_NDX/ARBCS/210423/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	04/24/2020	04/23/2021	1,398,695	1,398,695	0.0525		42,380	13,371		73,151			(29,010)				
SPX_INDU_NDX/ARBCS/210510/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	05/08/2020	05/10/2021	1,092,860	1,092,860	0.0525		33,004	11,893		55,684			(21,112)				
SPX_INDU_NDX/ARBCS/210525/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	05/22/2020	05/25/2021	1,305,029	1,305,029	0.0525		40,195	16,168		62,981			(24,027)				
SPX_INDU_NDX/ARBCS/210825/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	08/25/2020	08/25/2021	1,080,742	1,080,742	5.25%		31,774	20,768		24,225			(11,005)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	09/10/2020	09/10/2021	848,802	848,802	4.50%		21,390	14,961		19,058			(6,429)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	09/10/2020	09/10/2021	1,007,541	1,007,541	5.25%		28,916	20,225		26,074			(8,691)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	09/10/2020	09/10/2021	1,041,927	1,041,927	7.00%		38,030	26,600		34,955			(11,430)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	09/10/2020	09/10/2021	1,543,043	1,543,043	7.75%		61,259	42,847		56,634			(18,412)				
SPX_INDU_NDX/ARBCS/210924/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	09/25/2020	09/24/2021	667,457	667,457	4.50%		17,154	12,708		15,107			(4,445)				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	10/09/2020	10/08/2021	514,516	514,516	5.25%		15,075	11,796		11,395			(3,279)				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	10/09/2020	10/08/2021	1,014,980	1,014,980	7.00%		36,235	28,353		29,241			(7,882)				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCI37	10/09/2020	10/08/2021	1,876,893	1,876,893	7.75%		71,510	55,955		59,247			(15,554)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)			
SPX_INDUI_NDX/ARBCS/211025/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	10/23/2020	10/25/2021	542,343	542,343	4.50%			13,504		11,090										
SPX_INDUI_NDX/ARBCS/211025/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	10/23/2020	10/25/2021	1,015,331	1,015,331	5.25%			28,937		23,764										
SPX_INDUI_NDX/ARBCS/211210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	12/10/2020	12/10/2021	1,142,630	1,142,630	5.25%			32,336		30,792										
SPX_INDUI_NDX/ARBCS/211210/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	12/10/2020	12/10/2021	1,324,069	1,324,069	7.00%			47,004		44,760										
SPX_INDUI_NDX/ARBCS/211210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	12/10/2020	12/10/2021	1,808,354	1,808,354	7.75%			69,260		65,953										
SPX/CLQ/211008/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	10/09/2020	10/08/2021	2,248,829	2,248,829	2.5%			63,192		49,447										
SPX/CLQ/211008/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	10/09/2020	10/08/2021	2,477,312	2,477,312	2.6%			73,081		57,185										
SPX/CLQ/211008/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCCW37	10/09/2020	10/08/2021	1,724,078	1,724,078	2.7%			53,446		41,821										
SPX/CS/210409/2888.21-3667.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	04/10/2019	04/09/2021	741	2,139,875	2888.21	184,457		25,212		498,846										
SPX/CS/210423/2926.17-3715.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	04/25/2019	04/23/2021	748	2,187,580	2926.17	189,445		29,717		495,973										
SPX/CS/210625/2917.38-3545.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	06/25/2019	06/25/2021	1,557	4,542,694	2917.38	342,065		82,896		818,737										
SPX/CS/210625/2917.38-3704.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	06/25/2019	06/25/2021	913	2,663,373	2917.38	214,668		52,023		582,353										
SPX/CS/210810/2918.65-3458.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	08/09/2019	08/10/2021	2,685	7,836,911	2918.65	560,339		171,150		1,202,532										
SPX/CS/221025/3465.39-3933.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	10/23/2020	10/25/2022	433	1,500,583	3465.39	92,886		84,607		119,689										
SPX/CS/221025/3465.39-4037.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	10/23/2020	10/25/2022	459	1,591,397	3465.39	113,785		103,643		149,673										
SPX/CLQ/210125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	01/24/2020	01/25/2021	3,707,895	3,707,895	0.025			124,214		8,351										
SPX/CLQ/210125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	01/24/2020	01/25/2021	1,912,888	1,912,888	0.027			68,481		4,604										
SPX/CLQ/210125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	01/24/2020	01/25/2021	3,342,345	3,342,345	0.028			122,998		8,269										
SPX/CLQ/210125/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	01/24/2020	01/25/2021	503,530	503,530	0.043			23,716		1,594										
SPX/CLQ/210210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	02/10/2020	02/10/2021	3,070,601	3,070,601	0.025			101,944		11,106										
SPX/CLQ/210210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	02/10/2020	02/10/2021	1,342,441	1,342,441	0.027			47,657		5,192										
SPX/CLQ/210210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	02/10/2020	02/10/2021	3,832,021	3,832,021	0.028			140,252		15,279										
SPX/CLQ/210225/25/4.30%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	03/25/2020	02/25/2021	3,052,807	3,052,807	0.04301			122,723		20,204										
SPX/CLQ/210310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	03/10/2020	03/10/2021	1,715,727	1,715,727	0.025			39,462		7,606										
SPX/CLQ/210310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	03/10/2020	03/10/2021	875,564	875,564	0.027			22,239		4,286										
SPX/CLQ/210310/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	03/10/2020	03/10/2021	3,586,463	3,586,463	0.028			95,041		18,318										
SPX/CLQ/210325/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	03/25/2020	03/25/2021	2,691,765	2,691,765	0.025			57,873		13,579										
SPX/CLQ/210325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WEFA76	03/25/2020	03/25/2021	1,211,862	1,211,862	0.027			28,600		6,711										

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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SPX/CLQ/210325/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/25/2020	03/25/2021	6,056,987	6,056,987	0.028		149,608		35,103		959,569			(114,504)				
SPX/CLQ/210409/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/09/2020	04/09/2021	1,707,184	1,707,184	2.5%		41,314		11,373		213,622			(29,941)				
SPX/CLQ/210409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/09/2020	04/09/2021	1,322,355	1,322,355	2.7%		35,042		9,647		180,513			(25,396)				
SPX/CLQ/210409/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/09/2020	04/09/2021	4,628,302	4,628,302	2.8%		129,592		35,674		658,204			(93,918)				
SPX/CLQ/210423/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/24/2020	04/23/2021	785,685	785,685	2.5%		18,306		5,776		87,935			(12,531)				
SPX/CLQ/210423/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/24/2020	04/23/2021	2,299,087	2,299,087	2.7%		59,316		18,714		285,735			(40,603)				
SPX/CLQ/210423/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/24/2020	04/23/2021	2,760,927	2,760,927	2.8%		74,821		23,606		360,292			(51,216)				
SPX/CLQ/210510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/08/2020	05/10/2021	1,805,200	1,805,200	2.5%		44,588		16,067		184,649			(28,522)				
SPX/CLQ/210510/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/08/2020	05/10/2021	1,120,035	1,120,035	2.7%		30,577		11,018		125,179			(19,559)				
SPX/CLQ/210510/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/08/2020	05/10/2021	2,590,085	2,590,085	2.8%		74,076		26,692		301,748			(47,384)				
SPX/CLQ/210525/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/22/2020	05/25/2021	2,132,405	2,132,405	2.5%		55,443		22,301		189,644			(33,142)				
SPX/CLQ/210525/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/22/2020	05/25/2021	928,183	928,183	2.7%		26,639		10,715		91,943			(15,924)				
SPX/CLQ/210525/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/22/2020	05/25/2021	2,685,952	2,685,952	2.8%		80,310		32,303		279,765			(48,007)				
SPX/CLQ/210709/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2020	07/09/2021	1,370,619	1,370,619	2.5%		37,007		19,598		109,131			(17,409)				
SPX/CLQ/210709/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2020	07/09/2021	1,843,050	1,843,050	2.7%		55,107		29,184		160,294			(25,924)				
SPX/CLQ/210709/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2020	07/09/2021	4,441,270	4,441,270	2.8%		135,903		71,971		402,740			(63,932)				
SPX/CLQ/210723/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/24/2020	07/23/2021	911,074	911,074	2.5%		25,055		14,256		46,994			(10,798)				
SPX/CLQ/210723/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/24/2020	07/23/2021	1,597,749	1,597,749	2.7%		47,932		27,274		92,232			(20,658)				
SPX/CLQ/210723/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/24/2020	07/23/2021	3,524,953	3,524,953	2.8%		111,036		63,181		214,351			(47,855)				
SPX/CLQ/210810/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/10/2020	08/10/2021	6,079,397	6,079,397	2.5%		167,183		102,271		391,656			(64,912)				
SPX/CLQ/210810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/10/2020	08/10/2021	1,482,133	1,482,133	2.7%		44,316		27,109		103,950			(17,206)				
SPX/CLQ/210810/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/10/2020	08/10/2021	3,815,940	3,815,940	2.8%		120,202		73,531		278,354			(46,671)				
SPX/CLQ/210825/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/25/2020	08/25/2021	2,539,409	2,539,409	2.6%		74,913		48,965		105,504			(25,947)				
SPX/CLQ/210825/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/25/2020	08/25/2021	827,908	827,908	4%		39,326		25,704		60,678			(13,621)				
SPX/CLQ/210910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2020	09/10/2021	2,415,443	2,415,443	2.5%		62,318		43,588		156,456			(18,731)				
SPX/CLQ/210910/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2020	09/10/2021	4,300,798	4,300,798	2.6%		116,552		81,521		291,287			(35,031)				
SPX/CLQ/210910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2020	09/10/2021	1,021,847	1,021,847	2.7%		28,918		20,227		72,234			(8,692)				
SPX/CLQ/210924/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/25/2020	09/24/2021	658,428	658,428	4%		29,629		21,951		68,620			(7,679)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CLQ/211110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/10/2020	.11/10/2021	1,501,327	1,501,327	2.5%		42,488	36,775		64,654			(5,713)				
SPX/CLQ/211110/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/10/2020	.11/10/2021	3,353,635	3,353,635	2.6%		99,603	86,211		151,493			(13,392)				
SPX/CLQ/211110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/10/2020	.11/10/2021	918,592	918,592	2.7%		28,476	24,648		43,408			(3,829)				
SPX/CLQ/211124/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/25/2020	.11/24/2021	3,209,885	3,209,885	2.5%		93,729	85,786		113,431			(7,943)				
SPX/CLQ/211223/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.12/24/2020	.12/23/2021	1,579,308	1,579,308	2.5%		46,274	46,012		46,526			(261)				
SPX/CLQ/211223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.12/24/2020	.12/23/2021	1,341,814	1,341,814	2.7%		42,938	42,695		43,183			(243)				
SPX/CLQ/211223/25/4%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.12/24/2020	.12/23/2021	1,008,261	1,008,261	4%		47,892	47,622		48,535			(271)				
SPX/AVGCS/211124/25/36 29.65-3883.73	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/25/2020	.11/24/2021	520	1,887,566	3629.65		56,816	52,001		72,167			(4,815)				
SPX/AVGCS/211124/25/36 29.65-3893.10	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/25/2020	.11/24/2021	1,065	3,865,332	3629.65		119,052	108,963		151,825			(10,089)				
SPX/AVGCS/211124/25/36 29.65-3920.02	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/25/2020	.11/24/2021	367	1,331,645	3629.65		43,412	39,733		56,094			(3,679)				
SPX/AVGCS/211124/25/36 29.65-3941.42	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/25/2020	.11/24/2021	381	1,383,125	3629.65		46,888	42,914		61,171			(3,974)				
SPX/CS/210325/2798.36-3721.82	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.03/25/2019	.03/25/2021	1,094	3,062,557	2798.36	281,755		32,963		883,019			(141,270)				
SPX/CS/210510/2881.40-3658.97	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.05/10/2019	.05/10/2021	350	1,009,856	2881.4	89,776		16,175		230,913			(45,139)				
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/08/2019	.11/10/2021	447	1,383,141	3093.08	115,769		49,892		238,936			(58,127)				
SPX/CS/220110/3285.35-4053.24	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.01/10/2020	.01/10/2022	564	1,841,618	3285.35		147,329	75,928		279,790			(71,401)				
SPX/CS/220125/3295.47-4086.41	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.01/24/2020	.01/25/2022	567	1,866,924	3295.47		148,607	79,589		275,929			(69,018)				
SPX_INDU_NDX/ARBCS/210 108/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.01/10/2020	.01/08/2021	1,381,744	1,381,744	0.0525		37,031	732		72,492			(36,298)				
SPX_INDU_NDX/ARBCS/210 108/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.01/10/2020	.01/08/2021	3,639,415	3,639,415	0.0775		121,193	2,396		267,562			(118,796)				
SPX_INDU_NDX/ARBCS/210 125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.01/24/2020	.01/25/2021	1,572,081	1,572,081	0.0525		42,761	2,875		72,113			(39,886)				
SPX_INDU_NDX/ARBCS/210 125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.01/24/2020	.01/25/2021	2,449,981	2,449,981	0.0775		83,054	5,583		135,351			(77,471)				
SPX_INDU_NDX/ARBCS/210 810/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.08/10/2020	.08/10/2021	1,287,081	1,287,081	5.25%		37,325	22,833		33,328			(14,492)				
SPX_INDU_NDX/ARBCS/210 810/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.08/10/2020	.08/10/2021	2,018,858	2,018,858	7.75%		78,534	48,041		73,767			(30,492)				
SPX_INDU_NDX/ARBCS/210 825/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.08/25/2020	.08/25/2021	778,387	778,387	7.75%		30,668	20,046		24,611			(10,623)				
SPX_INDU_NDX/ARBCS/211 110/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/10/2020	.11/10/2021	528,366	528,366	4.50%		12,628	10,930		9,792			(1,698)				
SPX_INDU_NDX/ARBCS/211 110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/10/2020	.11/10/2021	1,076,418	1,076,418	5.25%		29,063	25,156		23,040			(3,908)				
SPX_INDU_NDX/ARBCS/211 110/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/10/2020	.11/10/2021	1,620,287	1,620,287	7.00%		54,442	47,122		45,210			(7,320)				
SPX_INDU_NDX/ARBCS/211 110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/10/2020	.11/10/2021	1,343,015	1,343,015	7.75%		48,349	41,848		41,094			(6,501)				
SPX_INDU_NDX/ARBCS/211 124/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGJMYJYLNC3868	.11/25/2020	.11/24/2021	3,199,346	3,199,346	5.25%		93,741	85,797		63,186			(7,944)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
SPX_INDU_NDX/ARBCS/211-124/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/25/2020	11/24/2021	681,537	681,537	7.00%		24,263		22,207		17,534			(2,056)					
SPX/CS/210108/3352.09-3508.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	01/08/2021	288	966,797	3352.09		24,653		529		44,463			(24,124)					
SPX/CS/210108/3352.09-3700.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	01/08/2021	246	823,220	3352.09		36,963		794		80,799			(36,169)					
SPX/CS/210108/3352.09-3804.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	01/08/2021	986	3,305,746	3352.09		165,287		3,549		383,833			(161,738)					
SPX/CS/210210/3352.09-3504.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	02/10/2021	164	550,877	3352.09		13,772		1,500		22,725			(12,272)					
SPX/CS/210210/3352.09-3678.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/15/2020	02/10/2021	218	731,596	3352.09		56,529		41,597		61,590			(14,932)					
SPX/CS/210210/3352.09-3704.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	02/10/2021	155	519,942	3352.09		24,021		2,617		46,634			(21,404)					
SPX/CS/210210/3352.09-3727.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	02/10/2021	359	1,203,430	3352.09		57,404		6,253		113,755			(51,150)					
SPX/CS/210219/3337.75-3538.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/26/2020	02/19/2021	154	515,189	3337.75		10,905		1,491		27,205			(9,413)					
SPX/CS/210219/3373.23-3575.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/26/2020	02/19/2021	339	1,144,202	3373.23		21,652		2,961		59,490			(18,691)					
SPX/CS/210325/2798.36-3316.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2021	1,843	5,156,869	2798.36	386,765			45,248		890,982			(193,921)					
SPX/CS/210416/2799.55-2967.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/22/2020	04/16/2021	426	1,193,619	2799.55		39,477		11,776		68,046			(27,701)					
SPX/CS/210416/2874.56-3047.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/22/2020	04/16/2021	311	894,485	2874.56		27,551		8,218		50,350			(19,333)					
SPX/CS/210510/2881.40-3414.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/10/2021	1,534	4,420,718	2881.4	335,975			60,532		722,763			(168,926)					
SPX/CS/210510/2881.40-3501.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/10/2021	1,147	3,306,071	2881.4	271,098			48,843		620,756			(136,306)					
SPX/CS/210625/3083.76-3207.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	06/25/2020	06/25/2021	194	597,204	3083.76		14,094		6,889		20,586			(7,205)					
SPX/CS/210709/3185.04-3535.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2020	07/09/2021	978	3,114,887	3185.04		173,188		91,716		274,028			(81,471)					
SPX/CS/210723/3215.63-3505.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	712	2,290,637	3215.63		108,347		61,651		163,940			(46,696)					
SPX/CS/210723/3215.63-3553.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	229	735,645	3215.63		39,063		22,227		60,896			(16,835)					
SPX/CS/210723/3215.63-3577.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	524	1,685,050	3215.63		93,857		53,406		148,694			(40,451)					
SPX/CS/210723/3215.63-3649.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	1,585	5,097,433	3215.63		319,609		181,862		531,289			(137,747)					
SPX/CS/210806/3351.28-3552.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/12/2020	08/06/2021	290	973,387	3351.28		33,115		20,227		44,621			(12,889)					
SPX/CS/210810/3339.19-3652.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	08/10/2021	609	2,033,585	3339.19		95,782		64,344		142,612			(31,438)					
SPX/CS/210810/3339.19-3739.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	08/10/2021	1,268	4,233,263	3339.19		237,486		159,538		370,586			(77,948)					
SPX/CS/210812/3380.35-3583.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/12/2020	08/12/2021	167	565,655	3380.35		18,667		11,523		25,576			(7,143)					
SPX/CS/210813/3372.85-3575.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/19/2020	08/13/2021	688	2,319,383	3372.85		78,274		49,366		105,210			(28,908)					
SPX/CS/210816/3372.85-3575.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/19/2020	08/16/2021	238	801,134	3372.85		27,077		17,162		36,353			(9,916)					
SPX/CS/210825/3298.46-3628.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	08/25/2021	180	594,585	3298.46		29,610		21,254		44,846			(8,356)					

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210825/3298.46-3694.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	08/25/2021	804	2,652,049	3298.46		150,636		108,125		235,949			(42,511)				
SPX/CS/210825/3443.62-3676.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/15/2020	08/25/2021	1,328	4,572,514	3443.62		213,195		201,160		223,362			(12,035)				
SPX/CS/210825/3443.62-3703.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/15/2020	08/25/2021	1,784	6,143,424	3443.62		316,535		298,666		331,971			(17,869)				
SPX/CS/210825/3443.62-3727.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/25/2020	08/25/2021	505	1,739,239	3443.62		74,961		48,997		101,904			(25,964)				
SPX/CS/210825/3443.62-3822.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/25/2020	08/25/2021	584	2,010,923	3443.62		106,780		69,795		151,533			(36,985)				
SPX/CS/210827/3484.55-3693.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/02/2020	08/27/2021	193	671,207	3484.55		23,928		15,997		28,677			(7,931)				
SPX/CS/210827/3508.01-3718.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/02/2020	08/27/2021	233	819,100	3508.01		28,426		19,004		34,355			(9,422)				
SPX/CS/210903/3426.96-3632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/09/2020	09/03/2021	430	1,472,279	3426.96		47,094		32,377		64,602			(14,717)				
SPX/CS/210907/3426.96-3632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/09/2020	09/07/2021	232	793,768	3426.96		25,416		17,562		34,811			(7,853)				
SPX/CS/210910/3339.19-3659.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	09/10/2021	169	564,385	3339.19		27,090		18,948		39,914			(8,142)				
SPX/CS/210910/3339.19-3673.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	09/10/2021	935	3,122,887	3339.19		154,583		108,121		229,420			(46,462)				
SPX/CS/210910/3339.19-3739.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	09/10/2021	1,947	6,500,693	3339.19		365,989		255,987		561,503			(110,002)				
SPX/CS/210910/3477.13-3798.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	09/10/2021	450	1,566,111	3477.13		70,318		53,709		98,967			(16,609)				
SPX/CS/210910/3477.13-3818.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	09/10/2021	146	508,536	3477.13		23,850		18,217		33,783			(5,633)				
SPX/CS/210910/3477.13-3894.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	09/10/2021	1,346	4,681,252	3477.13		251,383		192,007		366,709			(59,376)				
SPX/CS/210924/3298.46-3426.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	241	794,844	3298.46		17,646		13,073		23,867			(4,573)				
SPX/CS/210924/3298.46-3496.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	249	820,957	3298.46		26,845		19,888		37,619			(6,957)				
SPX/CS/210924/3298.46-3570.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	830	2,737,523	3298.46		117,166		86,802		170,213			(30,364)				
SPX/CS/210924/3298.46-3620.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	193	635,288	3298.46		31,066		23,015		46,203			(8,051)				
SPX/CS/210924/3298.46-3628.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	483	1,593,259	3298.46		79,504		58,900		118,655			(20,604)				
SPX/CS/210924/3298.46-3661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	4,138	13,648,544	3298.46		731,562		541,974		1,109,492			(189,588)				
SPX/CS/210924/3298.46-3694.3	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	4,141	13,657,438	3298.46		778,474		576,729		1,201,352			(201,745)				
SPX/CS/210924/3465.39-3881.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	09/24/2021	1,030	3,570,323	3465.39		198,510		159,658		281,876			(38,852)				
SPX/CS/210928/3351.60-3552.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/30/2020	09/28/2021	239	800,410	3351.60		26,512		19,884		35,944			(6,628)				
SPX/CS/210929/3335.47-3535.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/30/2020	09/29/2021	199	664,756	3335.47		22,362		16,787		29,948			(5,575)				
SPX/CS/211008/3477.13-3602.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	256	891,695	3477.13		18,101		14,164		23,134			(3,937)				
SPX/CS/211008/3477.13-3612.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	233	809,041	3477.13		17,475		13,674		22,518			(3,801)				
SPX/CS/211008/3477.13-3638.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	299	1,041,198	3477.13		26,446		20,694		34,439			(5,752)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/211008/3477.13-3685.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	468	1,625,867	3477.13		51,703		40,457		68,623			(11,246)				
SPX/CS/211008/3477.13-3694.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	4,402	15,304,795	3477.13		514,885		402,891		671,144			(111,995)				
SPX/CS/211008/3477.13-3712.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/15/2020	10/08/2021	2,453	8,528,882	3477.13		384,679		366,172		402,193			(18,507)				
SPX/CS/211008/3477.13-3720.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	3,015	10,483,069	3477.13		378,439		296,123		510,848			(82,316)				
SPX/CS/211008/3477.13-3737.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	19,749	68,668,400	3477.13		2,666,756		2,086,699		3,565,694			(580,057)				
SPX/CS/211008/3477.13-3763.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	602	2,094,717	3477.13		86,302		67,530		118,627			(18,772)				
SPX/CS/211008/3477.13-3790.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	5,118	17,797,109	3477.13		784,853		614,136		1,089,771			(170,717)				
SPX/CS/211008/3477.13-3824.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	2,001	6,957,297	3477.13		331,863		259,678		466,414			(72,185)				
SPX/CS/211008/3477.13-3859.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	1,136	3,948,606	3477.13		201,379		157,576		286,611			(43,803)				
SPX/CS/211008/3477.13-3894.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/08/2021	2,109	7,332,011	3477.13		395,929		309,809		571,258			(86,120)				
SPX/CS/211008/3545.53-3868.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	10/08/2021	520	1,843,508	3545.53		81,667		69,606		107,722			(12,062)				
SPX/CS/211008/3545.53-3900.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	10/08/2021	293	1,037,416	3545.53		49,070		41,823		65,628			(7,247)				
SPX/CS/211008/3545.53-3935.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	10/08/2021	293	1,038,720	3545.53		52,144		44,443		70,714			(7,701)				
SPX/CS/211008/3545.53-3970.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	10/08/2021	1,482	5,254,189	3545.53		277,421		236,448		382,115			(40,973)				
SPX/CS/211025/3465.39-3733.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	10/25/2021	267	925,980	3465.39		37,502		30,798		49,657			(6,704)				
SPX/CS/211025/3465.39-3751.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	10/25/2021	479	1,658,580	3465.39		70,656		58,024		94,177			(12,631)				
SPX/CS/211025/3465.39-3803.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	10/25/2021	356	1,233,384	3465.39		59,696		49,024		81,340			(10,672)				
SPX/CS/211025/3465.39-3813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	10/25/2021	806	2,792,137	3465.39		137,932		113,273		188,654			(24,658)				
SPX/CS/211025/3465.39-3846.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	10/25/2021	22,636	78,443,929	3465.39		4,141,839		3,401,399		5,728,135			(740,441)				
SPX/CS/211025/3465.39-3881.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2020	10/25/2021	1,621	5,615,900	3465.39		314,490		258,269		440,717			(56,222)				
SPX/CS/211110/3545.53-3673.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	160	565,590	3545.53		11,764		10,183		14,006			(1,582)				
SPX/CS/211110/3545.53-3704.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	257	910,736	3545.53		22,951		19,865		27,816			(3,086)				
SPX/CS/211110/3545.53-3820.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	387	1,370,375	3545.53		54,267		46,970		69,294			(7,296)				
SPX/CS/211110/3545.53-3838.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	719	2,549,602	3545.53		105,808		91,582		136,088			(14,226)				
SPX/CS/211110/3545.53-3891.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	411	1,458,665	3545.53		68,411		59,213		89,683			(9,198)				
SPX/CS/211110/3545.53-3900.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	390	1,382,095	3545.53		65,926		57,062		86,774			(8,864)				
SPX/CS/211110/3545.53-3935.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	1,598	5,665,657	3545.53		287,815		249,118		384,012			(38,698)				
SPX/CS/211110/3545.53-3971.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2021	2,427	8,604,303	3545.53		461,191		399,182		624,225			(62,009)				

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
SPX/CS/211110/3668.10-4013.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	11/10/2021	538	1,971,879	3668.10		90,706		85,976		103,079			(4,730)					
SPX/CS/211124/3703.06-3869.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	11/24/2021	174	643,396	3703.06		16,535		16,434		17,149			(102)					
SPX/CS/211124/3703.06-3878.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	11/24/2021	162	598,475	3703.06		16,219		16,119		16,810			(100)					
SPX/CS/211124/3703.06-4079.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	11/24/2021	374	1,384,690	3703.06		67,711		67,295		73,294			(417)					
SPX/CS/211124/3703.06-4147.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	11/24/2021	1,133	4,195,199	3703.06		226,960		225,564		247,261			(1,397)					
SPX/CS/211210/3132.52-3618.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2021	2,224	6,965,336	3132.52	469,464			221,655		799,387			(235,386)					
SPX/CS/211210/3132.52-3712.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2021	1,360	4,261,523	3132.52	317,483			149,898		573,483			(159,184)					
SPX/CS/211210/3132.52-3884.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2021	318	994,860	3132.52	82,772			39,081		165,747			(41,501)					
SPX/CS/211210/3668.10-3897.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/15/2020	12/10/2021	711	2,606,404	3668.10		90,980		87,372		96,523			(3,608)					
SPX/CS/211210/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/15/2020	12/10/2021	140	511,967	3668.10		19,652		18,872		20,912			(779)					
SPX/CS/211210/3668.10-3952.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/10/2021	401	1,471,554	3668.10		59,009		56,191		65,532			(2,818)					
SPX/CS/211210/3668.10-3970.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/10/2021	453	1,663,156	3668.10		69,853		66,517		78,029			(3,336)					
SPX/CS/211210/3668.10-4025.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/10/2021	420	1,539,888	3668.10		72,991		69,505		82,687			(3,486)					
SPX/CS/211210/3668.10-4034.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/10/2021	408	1,495,858	3668.10		72,100		68,657		81,929			(3,443)					
SPX/CS/211210/3668.10-4071.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/10/2021	279	1,023,616	3668.10		52,512		50,004		60,300			(2,508)					
SPX/CS/211223/3703.06-3836.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	167	618,023	3703.06		13,102		13,028		13,449			(74)					
SPX/CS/211223/3703.06-3846.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	251	930,375	3703.06		21,026		20,908		21,625			(119)					
SPX/CS/211223/3703.06-3865.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	155	573,592	3703.06		14,455		14,373		14,908			(82)					
SPX/CS/211223/3703.06-3953.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	148	546,813	3703.06		19,904		19,791		20,822			(112)					
SPX/CS/211223/3703.06-3980.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	187	690,756	3703.06		27,285		27,131		28,771			(154)					
SPX/CS/211223/3703.06-4075.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	682	2,526,807	3703.06		123,814		123,114		133,478			(700)					
SPX/CS/211223/3703.06-4147.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2021	1,973	7,306,062	3703.06		399,642		397,384		434,848			(2,258)					
SPX/CS/221010/3477.13-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/10/2022	553	1,923,120	3477.13		115,195		102,807		152,507			(12,388)					
SPX/CS/221010/3477.13-4016.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/10/2022	595	2,070,036	3477.13		136,622		121,929		183,967			(14,693)					
SPX/CS/221010/3477.13-4050.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/10/2022	611	2,123,103	3477.13		146,069		130,360		198,275			(15,709)					
SPX/CS/221010/3477.13-4120.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/10/2022	746	2,593,752	3477.13		191,938		171,297		264,309			(20,641)					
SPX/CS/221010/3477.13-4250.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/10/2022	217	755,646	3477.13		61,963		55,299		87,179			(6,664)					
SPX/CS/221010/3477.13-4509.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/09/2020	10/10/2022	146	506,586	3477.13		47,062		42,001		67,891			(5,061)					

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/221110/3545.53-4024.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2022	541	1,917,457	3545.53		115,047		107,346		143,265			(7,702)				
SPX/CS/221110/3545.53-4095.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2022	877	3,110,087	3545.53		205,266		191,524		259,593			(13,742)				
SPX/CS/221110/3545.53-4130.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2022	298	1,057,383	3545.53		72,748		67,878		92,494			(4,870)				
SPX/CS/221110/3545.53-4201.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2022	1,405	4,982,347	3545.53		367,199		342,617		473,451			(24,582)				
SPX/CS/221110/3545.53-4371.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2022	238	843,873	3545.53		70,041		65,352		92,683			(4,689)				
SPX/CS/221110/3545.53-4585.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/10/2020	11/10/2022	205	728,052	3545.53		66,180		61,749		89,148			(4,430)				
SPX/CS/221209/3668.10-4163.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/09/2022	413	1,514,104	3668.10		92,663		90,460		101,305			(2,203)				
SPX/CS/221209/3668.10-4236.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/09/2022	1,225	4,492,959	3668.10		301,927		294,748		333,232			(7,179)				
SPX/CS/221209/3668.10-4273.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/09/2022	354	1,299,348	3668.10		90,954		88,792		100,745			(2,163)				
SPX/CS/221209/3668.10-4347.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/09/2022	628	2,303,462	3668.10		172,529		168,427		192,614			(4,102)				
SPX/CS/221209/3668.10-4520.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/09/2022	216	793,220	3668.10		66,551		64,969		75,274			(1,582)				
SPX/CS/221209/3668.10-4738.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2020	12/09/2022	249	912,187	3668.10		83,283		81,303		94,907			(1,980)				
SPX/CS/221223/3703.06-4202.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2022	650	2,407,919	3703.06		149,773		149,353		156,167			(420)				
SPX/CS/221223/3703.06-4314.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2022	431	1,596,806	3703.06		113,533		113,215		119,674			(318)				
SPX/CS/221223/3703.06-4561.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2022	147	543,307	3703.06		46,290		46,160		49,461			(130)				
SPX/CS/221223/3703.06-4739.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2022	298	1,103,532	3703.06		100,863		100,580		108,477			(283)				
SPX/CS/221223/3703.06-4813.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/24/2020	12/23/2022	165	610,204	3703.06		56,932		56,773		61,354			(159)				
SPX/CLQ/210225/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	1,937,298	1,937,298	0.025		61,219		9,234						(51,985)			
SPX/CLQ/210225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	1,416,761	1,416,761	0.027		48,312		7,287		2,880				(41,024)			
SPX/CLQ/210225/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	4,779,304	4,779,304	0.028		168,709		25,448		20,285				(143,262)			
SPX/CLQ/210225/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	3,450,789	3,450,789	0.043		171,849		25,921		267,740				(145,928)			
SPX/CS/210108/3265.35-3395.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	249	814,280	3265.35		18,639		369		32,416			(18,270)				
SPX/CS/210108/3265.35-3404.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	196	638,472	3265.35		15,387		304		27,000			(15,083)				
SPX/CS/210108/3265.35-3418.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	341	1,113,404	3265.35		29,283		579		51,953			(28,703)				
SPX/CS/210108/3265.35-3461.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	222	723,300	3265.35		23,294		461		43,095			(22,833)				
SPX/CS/210125/3295.47-3402.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/24/2020	01/25/2021	1,645	5,420,643	3295.47		102,992		6,924		169,386			(96,068)				
SPX/CS/210125/3295.47-3427.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/24/2020	01/25/2021	228	752,234	3295.47		17,226		1,158		28,860			(16,068)				
SPX/CS/210125/3295.47-3444.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/24/2020	01/25/2021	302	994,743	3295.47		25,266		1,699		42,936			(23,568)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210125/3295.47-3517.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.12/15/2020	.01/25/2021	3,410	11,238,609	3295.47	669,923	423,109	717,671					(246,814)				
SPX/CS/210125/3295.47-3550.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.12/15/2020	.01/25/2021	169	557,589	3295.47	37,796	23,871	40,622					(13,925)				
SPX/CS/210510/3190.14-3336.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.05/10/2021	191	609,271	3190.14	15,744	6,192	24,110					(9,552)				
SPX/CS/210510/3190.14-3481.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.05/10/2021	565	1,803,495	3190.14	83,844	32,975	138,299					(50,869)				
SPX/CS/210510/3190.14-3509.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.05/10/2021	256	817,780	3190.14	40,676	15,998	68,253					(24,679)				
SPX/CS/210510/3190.14-3572.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.05/10/2021	1,205	3,843,817	3190.14	217,906	85,701	379,765					(132,205)				
SPX/CS/210610/3190.14-3293.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	1,139	3,633,263	3190.14	67,724	30,079	99,899					(37,645)				
SPX/CS/210610/3190.14-3317.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	198	631,158	3190.14	14,321	6,360	21,283					(7,961)				
SPX/CS/210610/3190.14-3325.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	224	714,380	3190.14	17,138	7,612	25,563					(9,526)				
SPX/CS/210610/3190.14-3336.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	218	695,804	3190.14	17,806	7,908	26,826					(9,898)				
SPX/CS/210610/3190.14-3405.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	13,098	41,785,952	3190.14	1,503,876	667,923	2,344,165					(835,954)				
SPX/CS/210610/3190.14-3405.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.12/15/2020	.06/10/2021	1,764	5,628,423	3190.14	306,604	281,792	315,949					(24,812)				
SPX/CS/210610/3190.14-3413.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	4,803	15,323,667	3190.14	569,887	253,106	890,832					(316,781)				
SPX/CS/210610/3190.14-3429.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	16,172	51,590,204	3190.14	2,032,138	902,542	3,204,473					(1,129,596)				
SPX/CS/210610/3190.14-3429.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.12/15/2020	.06/10/2021	1,931	6,160,169	3190.14	371,718	341,636	383,262					(30,081)				
SPX/CS/210610/3190.14-3437.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	2,984	9,517,882	3190.14	385,379	171,160	611,114					(214,219)				
SPX/CS/210610/3190.14-3477.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	419	1,337,007	3190.14	61,088	27,131	98,766					(33,957)				
SPX/CS/210610/3190.14-3501.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.12/15/2020	.06/10/2021	316	1,008,771	3190.14	77,783	71,488	80,365					(6,295)				
SPX/CS/210610/3190.14-3501.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	4,518	14,412,990	3190.14	702,489	311,999	1,148,439					(390,490)				
SPX/CS/210610/3190.14-3541.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	547	1,746,195	3190.14	93,404	41,484	155,731					(51,920)				
SPX/CS/210610/3190.14-3620.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	2,422	7,727,326	3190.14	473,221	210,174	830,613					(263,048)				
SPX/CS/210709/2993.07-3801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.07/10/2019	.07/09/2021	463	1,385,980	2993.07	112,957	29,618	290,180					(56,715)				
SPX/CS/210825/2847.11-3373.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.08/23/2019	.08/25/2021	2,402	6,839,939	2847.11	493,844	160,946	1,064,227					(247,610)				
SPX/CS/210825/2847.11-3465.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.08/23/2019	.08/25/2021	1,704	4,850,406	2847.11	378,332	123,300	874,664					(189,693)				
SPX/CS/210825/2847.11-3614.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.08/23/2019	.08/25/2021	692	1,970,523	2847.11	164,933	53,752	430,881					(82,696)				
SPX/CS/210910/3339.19-3547.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.09/10/2020	.09/10/2021	4,666	15,579,175	3339.19	525,641	367,654	735,736					(157,988)				
SPX/CS/210910/3339.19-3564.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.09/10/2020	.09/10/2021	8,173	27,292,037	3339.19	980,876	686,062	1,387,431					(294,814)				
SPX/CS/210910/3339.19-3572.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA700JXC56	.09/10/2020	.09/10/2021	3,226	10,772,474	3339.19	400,090	279,838	566,918					(120,252)				

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX/CS/210910/3339.19-3589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	15,847	52,917,627	3339.19		2,073,842		1,450,524		2,973,111			(623,318)				
SPX/CS/210910/3339.19-3614.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	538	1,796,131	3339.19		76,856		53,756		110,396			(23,100)				
SPX/CS/210910/3339.19-3639.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	4,939	16,490,593	3339.19		752,631		526,419		1,099,401			(226,212)				
SPX/CS/210924/3298.46-3504.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	12/15/2020	09/24/2021	449	1,482,368	3298.46		68,607		65,140		70,648			(3,468)				
SPX/CS/210924/3298.46-3545.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2020	09/24/2021	15,581	51,392,189	3298.46		2,019,199		1,495,914		2,918,843			(523,285)				
SPX/CS/211022/3465.39-3628.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2020	09/24/2021	429	1,486,322	3465.39		39,388		31,679		50,505			(7,709)				
SPX/CS/211022/3465.39-3673.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2020	10/22/2021	371	1,284,687	3465.39		41,984		34,415		54,317			(7,569)				
SPX/CS/211025/3022.55-3750.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/25/2019	10/25/2021	574	1,733,794	3022.55	145,119			59,588		312,873			(72,965)				
SPX/CS/211025/3465.39-3590.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2020	10/25/2021	332	1,149,958	3465.39		23,873		19,605		29,833			(4,268)				
SPX/CS/211025/3465.39-3599.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2020	10/25/2021	181	626,296	3465.39		13,885		11,403		17,414			(2,482)				
SPX/CS/211025/3465.39-3630.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2020	10/25/2021	365	1,263,201	3465.39		33,551		27,553		42,713			(5,998)				
SPX/CS/211025/3465.39-3673.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2020	10/25/2021	204	705,476	3465.39		23,041		18,922		29,800			(4,119)				
SPX/CS/211025/3465.39-3700.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	12/15/2020	10/25/2021	987	3,421,394	3465.39		154,829		147,791		161,898			(7,038)				
SPX/CS/211025/3629.65-4003.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	10/25/2021	194	703,543	3629.65		34,256		31,093		41,422			(3,162)				
SPX/CS/211025/3629.65-4028.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	10/25/2021	2,439	8,852,864	3629.65		441,669		400,900		546,554			(40,769)				
SPX/CS/211025/3629.65-4065.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	10/25/2021	968	3,513,584	3629.65		184,604		167,563		230,675			(17,040)				
SPX/CS/211124/3629.65-3771.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	208	756,190	3629.65		16,818		15,392		19,028			(1,425)				
SPX/CS/211124/3629.65-3792.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	179	649,959	3629.65		16,372		14,985		18,663			(1,387)				
SPX/CS/211124/3629.65-3802.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	182	659,139	3629.65		17,527		16,041		19,963			(1,485)				
SPX/CS/211124/3629.65-3856.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	3,131	11,363,977	3629.65		376,602		344,687		439,099			(31,915)				
SPX/CS/211124/3629.65-3856.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	12/15/2020	11/24/2021	403	1,464,120	3629.65		52,681		50,493		56,639			(2,189)				
SPX/CS/211124/3629.65-3874.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	8,172	29,662,649	3629.65		1,074,974		983,875		1,227,386			(91,100)				
SPX/CS/211124/3629.65-3883.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	3,067	11,131,035	3629.65		403,389		369,203		475,353			(34,185)				
SPX/CS/211124/3629.65-3901.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	18,797	68,224,901	3629.65		2,612,331		2,390,947		3,091,412			(221,384)				
SPX/CS/211124/3629.65-3929.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	671	2,435,673	3629.65		101,056		92,492		119,561			(8,564)				
SPX/CS/211124/3629.65-3983.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	454	1,647,547	3629.65		77,501		70,933		92,656			(6,568)				
SPX/CS/211124/3629.65-4028.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	694	2,518,995	3629.65		127,058		116,290		155,506			(10,768)				
SPX/CS/211124/3629.65-4065.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/25/2020	11/24/2021	2,193	7,958,418	3629.65		423,706		387,799		523,901			(35,907)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/211126/3629.65-3847.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.11/25/2020	.11/26/2021	145	527,998	3629.65		17,075	15,637		19,696			(1,439)				
SPX/CS/211223/3703.06-3878.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.12/24/2020	.12/23/2021	143	530,366	3703.06		14,002	13,923		14,812			(79)				
SPX/CS/220610/3190.14-3684.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2022	1,324	4,223,608	3190.14		285,051	206,047		452,958			(79,004)				
SPX/CS/220610/3190.14-3781.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2022	1,229	3,919,639	3190.14		297,853	215,301		492,310			(82,553)				
SPX/CS/220708/3185.04-3678.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.07/10/2020	.07/08/2022	1,520	4,842,562	3185.04		341,885	261,920		517,024			(79,965)				
SPX/CS/220909/3339.19-3789.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.09/10/2020	.09/09/2022	692	2,312,214	3339.19		142,756	121,393		201,125			(21,363)				
SPX/CS/220909/3339.19-3856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.09/10/2020	.09/09/2022	795	2,654,071	3339.19		181,247	154,123		260,175			(27,124)				
SPX/CS/221125/3629.65-4119.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.11/25/2020	.11/25/2022	359	1,304,096	3629.65		79,863	76,512		90,948			(3,351)				
SPX/CS/221125/3629.65-4301.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.11/25/2020	.11/25/2022	683	2,480,769	3629.65		181,344	173,735		217,468			(7,609)				
SPX_INDU_NDX/ARBCS/210610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	1,698,865	1,698,865	0.0525		49,267	21,881		63,166			(27,386)				
SPX_INDU_NDX/ARBCS/210610/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	2,661,217	2,661,217	0.0775		103,521	45,977		138,646			(57,544)				
SPX_INDU_NDX/ARBCS/210625/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/25/2020	.06/25/2021	1,194,738	1,194,738	0.0525		36,440	17,810		45,970			(18,629)				
SPX_INDU_NDX/ARBCS/210625/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/25/2020	.06/25/2021	3,021,275	3,021,275	0.0775		119,340	58,329		164,197			(61,011)				
SPX_INDU_NDX/ARBCS/210709/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.07/10/2020	.07/09/2021	1,850,703	1,850,703	5.25%		55,336	29,305		59,179			(26,031)				
SPX_INDU_NDX/ARBCS/210709/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.07/10/2020	.07/09/2021	2,668,269	2,668,269	7.75%		107,798	57,087		120,010			(50,711)				
SPX_INDU_NDX/ARBCS/210723/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.07/24/2020	.07/23/2021	1,690,291	1,690,291	5.25%		50,878	28,950		54,682			(21,928)				
SPX_INDU_NDX/ARBCS/210723/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.07/24/2020	.07/23/2021	1,885,118	1,885,118	7.75%		75,970	43,228		86,135			(32,742)				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.10/23/2020	.10/25/2021	1,412,697	1,412,697	7.00%		50,716	41,649		41,428			(9,067)				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.10/23/2020	.10/25/2021	1,699,367	1,699,367	7.75%		65,596	53,869		54,627			(11,727)				
SPX/CLQ/210610/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	1,983,815	1,983,815	2.5%		55,150	24,494		156,136			(30,656)				
SPX/CLQ/210610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	3,089,740	3,089,740	2.7%		94,546	41,991		265,591			(52,555)				
SPX/CLQ/210610/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2020	.06/10/2021	2,506,272	2,506,272	2.8%		80,201	35,620		224,518			(44,581)				
SPX/CLQ/210625/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/25/2020	.06/25/2021	2,858,294	2,858,294	2.5%		76,031	37,161		192,483			(38,870)				
SPX/CLQ/210625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/25/2020	.06/25/2021	1,683,142	1,683,142	2.7%		49,484	24,186		127,000			(25,298)				
SPX/CLQ/210625/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/25/2020	.06/25/2021	2,697,955	2,697,955	2.8%		83,097	40,615		214,586			(42,482)				
SPX/CLQ/210924/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.09/25/2020	.09/24/2021	1,205,723	1,205,723	2.5%		31,711	23,493		75,776			(8,218)				
SPX/CLQ/210924/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.09/25/2020	.09/24/2021	2,702,789	2,702,789	2.6%		75,138	55,665		177,442			(19,472)				
SPX/CLQ/210924/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	.09/25/2020	.09/24/2021	824,213	824,213	2.7%		24,067	17,830		56,407			(6,237)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
SPX/CLQ/211025/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	10/23/2020	1,730,522	1,730,522	2.5%		47,243		38,798		87,701			(8,446)					
SPX/CLQ/211025/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	10/23/2020	2,099,664	2,099,664	2.6%		60,470		49,660		110,869			(10,810)					
SPX/CLQ/211025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	10/23/2020	857,038	857,038	2.7%		25,883		21,256		47,064			(4,627)					
SPX/CLQ/211025/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	10/23/2020	905,527	905,527	4%		42,831		35,174		72,379			(7,657)					
SPX/CLQ/211223/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JXC56	12/24/2020	2,600,061	2,600,061	2.6%		76,702		76,268		80,163			(433)					
SPX/AVGCS/210108/10/32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	01/10/2020	202	658,051	3265.35		20,465		405		4,984			(20,061)					
SPX/AVGCS/210825/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/25/2020	358	1,231,358	3443.62		41,127		26,882		58,855			(14,245)					
SPX/AVGCS/210825/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/25/2020	875	3,014,031	3443.62		103,080		67,376		148,313			(35,704)					
SPX/AVGCS/210825/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/25/2020	556	1,913,752	3443.62		69,469		45,407		101,047			(24,062)					
SPX/AVGCS/210825/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	08/25/2020	536	1,845,990	3443.62		69,040		45,127		101,155			(23,913)					
SPX/AVGCS/211008/10/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	12/15/2020	297	1,034,216	3477.13		50,674		48,236		52,196			(2,438)					
SPX/AVGCS/211025/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/23/2020	618	2,143,170	3465.39		72,868		59,841		104,539			(13,027)					
SPX/AVGCS/211025/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/23/2020	1,259	4,364,121	3465.39		152,308		125,080		219,499			(27,228)					
SPX/AVGCS/211025/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	12/15/2020	150	520,866	3465.39		26,595		25,386		27,336			(1,209)					
SPX/AVGCS/211025/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/23/2020	649	2,248,369	3465.39		83,639		68,687		122,386			(14,952)					
SPX/AVGCS/211025/25/34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/23/2020	311	1,079,016	3465.39		41,542		34,116		61,193			(7,427)					
SPX/CS/210310/2882.23-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	03/10/2020	547	1,576,942	2882.23		36,743		7,082		64,756			(29,661)					
SPX/CS/210310/2882.23-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	03/10/2020	191	550,661	2882.23		13,601		2,621		23,933			(10,980)					
SPX/CS/210310/2882.23-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	03/10/2020	271	780,253	2882.23		22,627		4,361		40,362			(18,266)					
SPX/CS/210423/2926.17-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	04/25/2019	1,948	5,699,386	2926.17	428,024		67,141		931,183			(215,810)						
SPX/CS/210423/2926.17-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	04/25/2019	1,661	4,859,277	2926.17	391,172		61,360		910,054			(197,229)						
SPX/CS/211025/3022.55-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	10/25/2019	1,245	3,762,738	3022.55	280,700		115,260		540,372			(141,134)						
SPX/CS/211110/3093.08-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	11/08/2019	2,118	6,551,056	3093.08	441,541		190,288		773,931			(221,694)						
SPX/CS/220210/3352.09-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	02/10/2020	532	1,783,522	3352.09		137,866		76,614		249,612			(61,253)					
SPX/CS/220310/2882.23-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	03/10/2020	662	1,908,863	2882.23		165,117		98,656		345,742			(66,461)					
SPX/CS/210810/2918.65-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	08/09/2019	1,200	3,501,120	2918.65	268,711		82,075		616,897			(134,918)						
SPX/CS/210810/2918.65-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	08/09/2019	566	1,653,031	2918.65	136,788		41,781		354,250			(68,680)						
SPX/CS/211223/3223.38-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	12/24/2019	1,702	5,486,993	3223.38	367,244		180,545		604,678			(184,648)						

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/23/2021	1,318	4,248,767	3223.38	314,536			154,632		546,903			(158,147)					
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/23/2021	472	1,522,751	3223.38	125,185			61,544		238,446			(62,942)					
SPX/CS/220110/3265.35-3771.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2020	01/10/2022	2,000	6,529,379	3265.35		432,441		222,864		703,484			(209,577)					
SPX/CS/220110/3265.35-3871.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2020	01/10/2022	1,329	4,341,006	3265.35		317,067		163,405		542,842			(153,662)					
SPX/CS/210125/3295.47-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/24/2020	01/25/2021	246	810,084	3295.47		26,085		1,754		46,178			(24,331)					
SPX/CS/210125/3295.47-3526.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/24/2020	01/25/2021	5,680	18,719,201	3295.47		730,038		49,078		1,237,859			(680,960)					
SPX/CS/210125/3295.47-3542.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/24/2020	01/25/2021	28,080	92,536,409	3295.47		3,757,683		252,617		6,535,086			(3,505,066)					
SPX/CS/210525/2826.06-3348.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/24/2019	05/25/2021	2,260	6,386,586	2826.06	465,582			93,637		1,049,183			(234,092)					
SPX/CS/210525/2826.06-3434.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/24/2019	05/25/2021	1,913	5,407,546	2826.06	426,115			85,699		1,022,122			(214,248)					
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/25/2019	07/23/2021	1,817	5,458,846	3003.67	388,670			109,960		821,889			(195,968)					
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/25/2021	1,501	4,535,856	3022.55	304,810			125,159		552,481			(153,256)					
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	1,944	6,091,164	3133.64	407,499			183,573		704,314			(204,602)					
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	1,621	5,081,011	3133.64	375,995			169,381		689,438			(188,784)					
SPX/CS/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	396	1,240,276	3133.64	102,199			46,039		208,099			(51,313)					
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	12/10/2019	12/10/2021	442	1,384,999	3132.52	123,819			58,460		283,122			(62,082)					
SPX/CS/220624/3083.76-3654.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2020	06/24/2022	1,942	5,989,648	3083.76		484,563		361,219		782,448			(123,343)					
SPX/CS/220624/3083.76-3823.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2020	06/24/2022	559	1,724,104	3083.76		162,411		121,070		282,203			(41,341)					
SPX/CLQ/210108/10/2.5%-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/10/2020	01/08/2021	2,548,670	2,548,670	0.025		85,635		1,693		22,760			(83,942)					
SPX/CLQ/210108/10/2.7%-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/10/2020	01/08/2021	2,791,863	2,791,863	0.027		99,670		1,971		51,453			(97,699)					
SPX/CLQ/210108/10/2.8%-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/10/2020	01/08/2021	4,345,393	4,345,393	0.028		159,476		3,153		99,656			(156,322)					
SPX/AVGCS/210125/25/3295.47-3534.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	1,366	4,502,041	3295.47		130,559		8,777		1,080			(121,782)					
SPX/AVGCS/210125/25/3295.47-3569.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	1,024	3,376,088	3295.47		102,971		6,922		810			(96,048)					
SPX/AVGCS/210310/10/2882.23-3091.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/10/2020	03/10/2021	1,701	4,902,201	2882.23		183,342		35,337		355,251			(148,005)					
SPX/AVGCS/210310/10/2882.23-3096.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/15/2020	03/10/2021	239	688,906	2882.23		51,167		42,536		51,252			(8,631)					
SPX/AVGCS/210310/10/2882.23-3119.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/10/2020	03/10/2021	1,066	3,073,538	2882.23		127,859		24,643		253,206			(103,216)					
SPX/AVGCS/210310/10/2882.23-3135.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/10/2020	03/10/2021	259	745,379	2882.23		32,648		6,292		65,400			(26,355)					
SPX/AVGCS/210610/10/3190.14-3422.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/10/2020	06/10/2021	1,271	4,054,846	3190.14		140,298		62,311		275,801			(77,987)					
SPX/AVGCS/210610/10/3190.14-3433.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/15/2020	06/10/2021	180	575,057	3190.14		39,574		36,372		40,700			(3,203)					

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX/AVGCS/210610/10/31-90.14-3445.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/10/2020	06/10/2021	186	593,672	3190.14		21,907		9,729		43,876			(12,177)				
SPX/AVGCS/210610/10/31-90.14-3456.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/10/2020	06/10/2021	870	2,776,081	3190.14		105,491		46,852		212,965			(58,639)				
SPX/AVGCS/210910/10/33-39.19-3572.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2020	09/10/2021	625	2,085,418	3339.19		70,487		49,301		117,496			(21,186)				
SPX/AVGCS/210910/10/33-39.19-3581.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2020	09/10/2021	1,585	5,293,149	3339.19		183,672		128,467		307,564			(55,205)				
SPX/AVGCS/210910/10/33-39.19-3585.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/15/2020	09/10/2021	301	1,005,009	3339.19		57,859		54,779		59,186			(3,080)				
SPX/AVGCS/210910/10/33-39.19-3606.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2020	09/10/2021	832	2,776,645	3339.19		104,124		72,828		175,570			(31,296)				
SPX/AVGCS/210910/10/33-39.19-3623.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2020	09/10/2021	238	795,228	3339.19		31,332		21,915		53,034			(9,417)				
SPX/CS/210108/3265.35-3493.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2020	01/08/2021	4,248	13,872,561	3265.35		500,799		9,903		962,582			(490,897)				
SPX/CS/210108/3265.35-3518.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2020	01/08/2021	3,021	9,865,608	3265.35		382,786		7,569		756,639			(375,216)				
SPX/CS/210108/3265.35-3559.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2020	01/08/2021	692	2,258,415	3265.35		96,886		1,916		200,810			(94,970)				
SPX/CS/210115/3289.29-3486.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/15/2020	01/15/2021	325	1,068,639	3289.29		34,410		1,346		62,376			(33,065)				
SPX/CS/210115/3316.81-3515.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/15/2021	181	600,572	3316.81		19,677		785		34,841			(18,892)				
SPX/CS/210115/3329.62-3529.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/15/2021	429	1,429,312	3329.62		45,568		1,818		82,625			(43,751)				
SPX/CS/210121/3320.79-3520.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/21/2021	205	681,683	3320.79		22,163		1,242		38,866			(20,921)				
SPX/CS/210122/3321.75-3521.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/22/2021	159	526,778	3321.75		16,857		989		29,995			(15,868)				
SPX/CS/210125/3295.47-3550.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	3,084	10,162,397	3295.47		398,366		26,781		740,358			(371,585)				
SPX/CS/210125/3295.47-3616.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	11,847	39,042,216	3295.47		1,764,708		118,636		3,525,406			(1,646,072)				
SPX/CS/210125/3295.47-3641.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	391	1,289,782	3295.47		61,781		4,153		124,569			(57,627)				
SPX/CS/210125/3295.47-3658.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	1,943	6,403,467	3295.47		309,287		20,792		645,278			(288,495)				
SPX/CS/210125/3295.47-3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	607	1,999,932	3295.47		106,596		7,166		238,816			(99,430)				
SPX/CS/210210/3352.09-3578.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/10/2020	02/10/2021	10,547	35,352,985	3352.09		1,205,537		131,329		2,125,350			(1,074,207)				
SPX/CS/210210/3352.09-3586.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/10/2020	02/10/2021	5,961	19,981,257	3352.09		705,338		76,839		1,243,975			(628,500)				
SPX/CS/210212/3380.16-3582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/19/2020	02/12/2021	620	2,094,851	3380.16		68,095		7,954		110,656			(60,141)				
SPX/CS/210218/3370.29-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/19/2020	02/18/2021	151	507,906	3370.29		16,858		2,219		26,587			(14,638)				
SPX/CS/210226/2978.76-3157.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/04/2020	02/26/2021	282	841,189	2978.76		30,648		4,816		48,437			(25,832)				
SPX/CS/210304/3130.12-3317.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/04/2020	03/04/2021	171	534,506	3130.12		16,997		2,991		29,757			(14,006)				
SPX/CS/210325/2836.74-3134.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	03/25/2021	273	774,769	2836.74		41,295		10,608		77,108			(30,687)				
SPX/CS/210325/2836.74-3148.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	03/25/2021	236	670,694	2836.74		37,358		9,596		69,845			(27,761)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX/CS/210325/2836.74-3219.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	04/24/2020	03/25/2021	1,256	3,562,856	2836.74	231,586		59,490		452,488			(172,096)				
SPX/CS/210401/2488.65-2637.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	04/08/2020	04/01/2021	212	527,605	2488.65	20,954		5,373		31,063			(15,581)				
SPX/CS/210409/2929.80-3197.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	04/09/2021	616	1,803,495	2929.80	85,305		25,566		152,338			(59,740)				
SPX/CS/210409/2929.80-3237.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	04/09/2021	368	1,078,065	2929.80	57,353		17,188		104,174			(40,165)				
SPX/CS/210409/2929.80-3325.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	04/09/2021	1,317	3,859,292	2929.80	247,381		74,139		474,316			(173,242)				
SPX/CS/210414/2846.06-3016.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	04/15/2020	04/14/2021	218	621,365	2846.06	19,058		5,498		35,185			(13,559)				
SPX/CS/210423/2836.74-3092.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	847	2,403,828	2836.74	112,980		35,644		201,970			(77,336)				
SPX/CS/210423/2836.74-3134.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	366	1,039,314	2836.74	55,707		17,575		101,437			(38,132)				
SPX/CS/210423/2836.74-3219.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	915	2,596,786	2836.74	170,089		53,662		322,961			(116,427)				
SPX/CS/210430/2830.71-3000.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/06/2020	04/30/2021	241	683,587	2830.71	23,389		7,907		38,416			(15,482)				
SPX/CS/210430/2912.43-3087.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/06/2020	04/30/2021	217	632,994	2912.43	20,029		6,771		34,990			(13,258)				
SPX/CS/210503/2830.71-3000.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/06/2020	05/03/2021	182	516,426	2830.71	17,665		6,071		28,960			(11,594)				
SPX/CS/210510/2929.80-3025.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	4,125	12,086,301	2929.80	224,805		81,005		361,655			(143,800)				
SPX/CS/210510/2929.80-3127.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	13,495	39,538,298	2929.80	1,443,148		520,017		2,429,751			(923,131)				
SPX/CS/210510/2929.80-3127.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/15/2020	05/10/2021	1,290	3,778,777	2929.80	228,599		206,219		232,401			(22,380)				
SPX/CS/210510/2929.80-3134.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	5,797	16,982,950	2929.80	636,861		229,483		1,082,357			(407,377)				
SPX/CS/210510/2929.80-3149.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/15/2020	05/10/2021	1,740	5,096,985	2929.80	342,286		308,775		347,959			(33,511)				
SPX/CS/210510/2929.80-3157.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	5,293	15,506,455	2929.80	637,315		229,647		1,092,501			(407,668)				
SPX/CS/210510/2929.80-3194.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	827	2,421,604	2929.80	113,331		40,837		197,321			(72,494)				
SPX/CS/210510/2929.80-3215.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	6,092	17,846,978	2929.80	890,564		320,902		1,569,242			(569,663)				
SPX/CS/210510/2929.80-3252.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	1,738	5,090,971	2929.80	281,022		101,262		503,214			(179,760)				
SPX/CS/210510/2929.80-3325.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	1,127	3,302,469	2929.80	213,340		76,874		396,515			(136,466)				
SPX/CS/210514/2852.50-3023.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/20/2020	05/14/2021	260	742,547	2852.50	27,695		10,464		41,229			(17,231)				
SPX/CS/210514/2863.70-3035.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	05/20/2020	05/14/2021	518	1,484,804	2863.70	54,898		20,743		82,244			(34,155)				
SPX/CS/210610/2886.73-3420.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,688	4,872,446	2886.73	346,918		76,824		779,160			(173,942)				
SPX/CS/210610/2886.73-3508.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,616	4,663,783	2886.73	354,914		78,595		856,061			(177,951)				
SPX/CS/210610/2886.73-3666.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	561	1,618,747	2886.73	132,737		29,394		361,855			(66,553)				
SPX/CS/210618/3097.74-3283.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/24/2020	06/18/2021	380	1,176,156	3097.74	37,704		17,888		60,295			(19,816)				

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)		
SPX/CS/210618/3115.34-3302.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/24/2020	.06/18/2021	190	590,398	3115.34		18,616	8,832		30,156								(9,784)	
SPX/CS/210625/3009.05-3189.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/01/2020	.06/25/2021	330	992,097	3009.05		36,934	18,257		51,940									(18,677)
SPX/CS/210625/3083.76-3183.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/25/2020	.06/25/2021	773	2,383,836	3083.76		46,008	22,487		66,977									(23,521)
SPX/CS/210625/3083.76-3217.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/25/2020	.06/25/2021	660	2,035,646	3083.76		51,095	24,973		75,874									(26,121)
SPX/CS/210701/3115.86-3302.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/01/2020	.07/01/2021	236	735,132	3115.86		24,847	12,493		37,189									(12,354)
SPX/CS/210702/3130.01-3317.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/08/2020	.07/02/2021	304	950,717	3130.01		32,592	16,759		47,922									(15,833)
SPX/CS/210709/2993.07-3546.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/10/2019	.07/09/2021	1,891	5,661,365	2993.07	400,825	2993.07	105,098		860,930									(201,251)
SPX/CS/210709/2993.07-3637.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/10/2019	.07/09/2021	1,683	5,037,848	2993.07	381,365	2993.07	99,995		875,913									(191,480)
SPX/CS/210709/3152.05-3341.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/15/2020	.07/09/2021	213	670,418	3152.05		24,222	12,937		33,469									(11,285)
SPX/CS/210714/3197.52-3389.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/15/2020	.07/14/2021	157	502,214	3197.52		17,374	9,392		24,617									(7,981)
SPX/CS/210715/3226.56-3420.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/15/2020	.07/15/2021	246	793,581	3226.56		26,744	14,492		38,533									(12,251)
SPX/CS/210716/3215.57-3408.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/22/2020	.07/16/2021	250	804,162	3215.57		28,105	15,570		39,152									(12,535)
SPX/CS/210716/3224.73-3418.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/22/2020	.07/16/2021	378	1,217,952	3224.73		42,234	23,397		59,190									(18,837)
SPX/CS/210723/3235.66-3429.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/29/2020	.07/23/2021	198	639,104	3235.66		21,784	12,527		30,902									(9,257)
SPX/CS/210728/3218.44-3411.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/29/2020	.07/28/2021	188	605,791	3218.44		20,923	12,156		29,289									(8,766)
SPX/CS/210730/3246.22-3440.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/05/2020	.07/30/2021	171	553,646	3246.22		20,110	11,906		26,597									(8,203)
SPX/CS/210730/3271.12-3467.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/05/2020	.07/30/2021	286	937,002	3271.12		33,116	19,607		44,438									(13,509)
SPX/CS/210805/3327.77-3527.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/05/2020	.08/05/2021	152	506,899	3327.77		17,032	10,181		23,512									(6,851)
SPX/CS/210810/3339.19-3496.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/10/2020	.08/10/2021	794	2,651,085	3339.19		69,458	46,661		96,547									(22,798)
SPX/CS/210820/3385.51-3588.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/26/2020	.08/20/2021	267	903,501	3385.51		32,745	21,303		40,621									(11,442)
SPX/CS/210820/3397.16-3600.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/26/2020	.08/20/2021	353	1,200,889	3397.16		43,002	27,976		53,609									(15,026)
SPX/CS/210823/3397.16-3600.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/26/2020	.08/23/2021	404	1,371,196	3397.16		49,191	32,147		61,283									(17,044)
SPX/CS/210910/2979.39-3441.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/10/2019	.09/10/2021	1,697	5,056,650	2979.39	333,739	2979.39	115,740		636,951									(167,334)
SPX/CS/210910/2979.39-3532.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/10/2019	.09/10/2021	1,612	4,803,107	2979.39	351,587	2979.39	121,929		714,572									(176,283)
SPX/CS/210910/2979.39-3695.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/10/2019	.09/10/2021	984	2,932,869	2979.39	241,082	2979.39	83,606		547,866									(120,877)
SPX/CS/210910/3340.97-3541.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/16/2020	.09/10/2021	161	537,845	3340.97		18,766	13,275		24,408									(5,491)
SPX/CS/210915/3401.20-3605.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/16/2020	.09/15/2021	158	538,359	3401.20		17,696	12,590		23,728									(5,106)
SPX/CS/210917/3319.47-3518.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.09/23/2020	.09/17/2021	155	514,926	3319.47		16,218	11,795		23,458									(4,423)

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
SPX/CS/210917/3357.01-3558.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/23/2020	09/17/2021	226	759,398	3357.01		22,939	16,683		34,100				(6,256)				
SPX/CS/210920/3319.47-3518.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/23/2020	09/20/2021	195	648,719	3319.47		20,405	14,887		29,480				(5,518)				
SPX/CS/210924/2984.87-3447.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/24/2021	2,502	7,467,217	2984.87	507,024		185,980		933,079				(254,573)				
SPX/CS/210924/2984.87-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/25/2019	09/24/2021	1,613	4,815,591	2984.87	364,540		133,716		711,721				(183,033)				
SPX/CS/211007/3419.45-3624.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/07/2020	10/07/2021	173	590,108	3419.45		19,238	14,831		25,629				(4,406)				
SPX/CS/211015/3483.34-3692.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/21/2020	10/15/2021	492	1,713,974	3483.34		53,958	43,534		71,936				(10,424)				
SPX/CS/211015/3483.81-3692.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/21/2020	10/15/2021	285	994,536	3483.81		31,242	25,206		41,666				(6,035)				
SPX/CS/211021/3435.56-3641.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/21/2020	10/21/2021	326	1,121,550	3435.56		36,563	29,618		48,119				(6,945)				
SPX/CS/211025/3465.39-3777.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/23/2020	10/25/2021	3,675	12,733,846	3465.39		579,390	475,812		782,237				(103,578)				
SPX/CS/211029/3269.96-3466.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/04/2020	10/29/2021	435	1,423,624	3269.96		55,084	46,502		64,853				(8,583)				
SPX/CS/211029/3310.11-3509.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/04/2020	10/29/2021	216	714,927	3310.11		26,890	22,700		32,149				(4,190)				
SPX/CS/211101/3269.96-3466.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/04/2020	11/01/2021	176	576,515	3269.96		22,269	18,819		26,208				(3,450)				
SPX/CS/211105/3509.44-3720.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/11/2020	11/05/2021	281	986,928	3509.44		34,406	29,714		40,531				(4,692)				
SPX/CS/211105/3510.45-3721.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/11/2020	11/05/2021	208	729,003	3510.45		25,447	21,977		29,992				(3,470)				
SPX/CS/211108/3509.44-3720.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/11/2020	11/08/2021	182	637,080	3509.44		22,280	19,268		26,233				(3,013)				
SPX/CS/211110/3545.53-3766.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2020	11/10/2021	3,977	14,101,577	3545.53		468,172	405,225		586,835				(62,948)				
SPX/CS/211110/3545.53-3793.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/10/2020	11/10/2021	3,376	11,968,507	3545.53		436,851	378,114		553,199				(58,736)				
SPX/CS/211111/3572.66-3787.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/11/2020	11/11/2021	147	524,656	3572.66		16,894	14,629		20,663				(2,265)				
SPX/CS/211112/3585.15-3800.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/18/2020	11/12/2021	327	1,170,671	3585.15		38,625	34,126		45,746				(4,499)				
SPX/CS/211115/3585.15-3800.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/18/2020	11/15/2021	386	1,382,395	3585.15		45,590	40,325		53,952				(5,265)				
SPX/CS/211126/3638.35-3856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/02/2020	11/26/2021	322	1,170,401	3638.35		38,978	35,988		43,333				(2,990)				
SPX/CS/211129/3638.35-3856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/02/2020	11/29/2021	169	614,198	3638.35		20,459	18,903		22,727				(1,556)				
SPX/CS/211203/3699.12-3921.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/09/2020	12/03/2021	258	953,875	3699.12		29,652	27,967		33,009				(1,685)				
SPX/CS/211206/3699.12-3921.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/09/2020	12/06/2021	242	896,377	3699.12		27,832	26,264		30,953				(1,568)				
SPX/CS/211210/3663.46-3883.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/16/2020	12/10/2021	284	1,039,120	3663.46		35,432	34,123		37,374				(1,309)				
SPX/CS/211213/3663.46-3883.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/16/2020	12/13/2021	149	544,780	3663.46		18,580	17,900		19,587				(680)				
SPX/CS/211215/3694.62-3916.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/16/2020	12/15/2021	258	954,828	3694.62		31,350	30,208		33,067				(1,142)				
SPX/CS/211228/3735.36-3959.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/30/2020	12/28/2021	239	891,419	3735.36		29,744	29,996		29,596				252				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
SPX/CS/211229/3727.04-3941.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/30/2020	12/29/2021	180	672,644	3727.04		21,771		21,955		21,649			184					
SPX/CLQ/210825/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	08/25/2020	08/25/2021	1,652,408	1,652,408	2.5%		46,102		30,134		64,919			(15,968)					
SPX/CLQ/210825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	08/25/2020	08/25/2021	1,217,708	1,217,708	2.7%		37,627		24,594		53,329			(13,033)					
SPX/AVGCS/210225/25/3128.21-3355.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	1,758	5,498,048	3128.21		186,384		28,114		295,802			(158,270)					
SPX/AVGCS/210409/10/2789.82-2992.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	1,647	4,595,400	2789.82		171,868		47,312		332,955			(124,556)					
SPX/AVGCS/210409/10/2789.82-3008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	212	591,326	2789.82		23,535		6,479		46,335			(17,056)					
SPX/AVGCS/210409/10/2789.82-3022.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	1,203	3,356,222	2789.82		140,290		38,619		279,937			(101,671)					
SPX/AVGCS/210423/25/2836.74-3042.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	1,384	3,925,104	2836.74		146,406		46,190		285,081			(100,216)					
SPX/AVGCS/210423/25/2836.74-3052.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	04/23/2021	215	608,864	2836.74		46,136		41,010		46,308			(5,126)					
SPX/AVGCS/210423/25/2836.74-3072.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	1,082	3,069,291	2836.74		127,683		40,283		255,352			(87,400)					
SPX/AVGCS/210525/25/2955.45-3169.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,507	4,453,598	2955.45		163,002		65,565		321,787			(97,437)					
SPX/AVGCS/210525/25/2955.45-3199.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	771	2,279,946	2955.45		91,882		36,958		187,176			(54,924)					
SPX/AVGCS/210525/25/2955.45-3210.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	183	540,196	2955.45		22,472		9,039		46,417			(13,433)					
SPX/AVGCS/210625/25/3083.76-3307.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	1,516	4,675,107	3083.76		171,109		83,632		329,306			(87,477)					
SPX/AVGCS/210625/25/3083.76-3327.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	186	572,698	3083.76		22,392		10,945		43,856			(11,448)					
SPX/AVGCS/210625/25/3083.76-3340.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	966	2,980,143	3083.76		120,994		59,137		239,839			(61,856)					
SPX/AVGCS/210924/25/3298.46-3529.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	666	2,195,270	3298.46		75,298		55,784		126,898			(19,514)					
SPX/AVGCS/210924/25/3298.46-3538.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	674	2,222,746	3298.46		78,463		58,129		132,834			(20,334)					
SPX/AVGCS/210924/25/3298.46-3544.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	09/24/2021	341	1,126,135	3298.46		67,702		64,280		68,985			(3,422)					
SPX/AVGCS/210924/25/3298.46-3562.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	632	2,084,470	3298.46		78,793		58,373		135,744			(20,420)					

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SPX/AVGCS/210924/25/32 98.46-3577.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	316	1,041,340	3298.46		40,925		30,319		71,176			(10,606)				
SPX/AVGCS/211008/10/34 77.13-3720.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/09/2020	10/08/2021	462	1,605,935	3477.13		52,514		41,092		76,957			(11,423)				
SPX/AVGCS/211008/10/34 77.13-3729.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/09/2020	10/08/2021	1,280	4,450,231	3477.13		149,083		116,655		219,545			(32,428)				
SPX/AVGCS/211008/10/34 77.13-3755.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/09/2020	10/08/2021	647	2,251,315	3477.13		80,372		62,890		120,074			(17,482)				
SPX/AVGCS/211008/10/34 77.13-3768.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/09/2020	10/08/2021	483	1,678,075	3477.13		61,753		48,321		92,747			(13,432)				
SPX/CS/210108/3265.35- 3485.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	14,013	45,757,703	3265.35		1,799,590		35,585		3,063,166			(1,764,005)				
SPX/CS/210108/3265.35- 3493.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	01/08/2021	958	3,127,278	3265.35		203,821		67,940		216,994			(135,881)				
SPX/CS/210108/3265.35- 3510.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	25,159	82,151,808	3265.35		3,363,821		66,516		6,101,026			(3,297,305)				
SPX/CS/210108/3265.35- 3518.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	01/08/2021	209	682,215	3265.35		48,941		16,314		52,322			(32,627)				
SPX/CS/210108/3265.35- 3583.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	7,373	24,075,655	3265.35		1,080,997		21,376		2,307,433			(1,059,621)				
SPX/CS/210108/3265.35- 3624.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	547	1,786,427	3265.35		85,570		1,692		191,643			(83,878)				
SPX/CS/210108/3265.35- 3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	386	1,261,337	3265.35		65,842		1,302		162,302			(64,540)				
SPX/CS/210125/2664.76- 3464.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/25/2021	844	2,249,203	2664.76	212,775			7,132		661,661			(106,982)				
SPX/CS/210125/3128.21- 3550.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	01/25/2021	1,169	3,656,812	3128.21		211,364		15,466		471,603			(195,898)				
SPX/CS/210210/2882.23- 3176.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	02/10/2021	340	978,996	2882.23		49,537		5,890		97,519			(43,647)				
SPX/CS/210210/2882.23- 3271.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	02/10/2021	1,230	3,544,619	2882.23		223,311		26,552		465,231			(196,759)				
SPX/CS/210225/2796.11- 3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	1,683	4,704,729	2796.11	399,902			30,076		1,089,188			(200,508)				
SPX/CS/210225/2796.11- 3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	542	1,514,217	2796.11	135,825			10,215		417,827			(68,102)				
SPX/CS/210225/2796.11- 3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	211	588,863	2796.11	53,763			4,043		175,243			(26,956)				

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SPX/CS/210225/3128.21-3456.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	160	500,793	3128.21		25,090		3,784		48,308			(21,305)						
SPX/CS/210225/3128.21-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	914	2,857,936	3128.21		148,041		22,330		288,304			(125,711)						
SPX/CS/210225/3128.21-3550.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	1,657	5,183,717	3128.21		301,692		45,507		631,521			(256,186)						
SPX/CS/210305/2972.37-3150.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/11/2020	03/05/2021	326	969,781	2972.37		24,052		4,373		55,519			(19,679)						
SPX/CS/210305/3023.94-3205.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/11/2020	03/05/2021	228	688,219	3023.94		15,880		2,887		39,173			(12,993)						
SPX/CS/210310/2789.82-2923.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	211	589,044	2789.82		15,492		3,269		27,515			(12,223)						
SPX/CS/210310/2789.82-3047.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	590	1,645,134	2789.82		77,486		16,350		146,915			(61,136)						
SPX/CS/210310/2789.82-3094.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	1,034	2,885,816	2789.82		156,411		33,004		304,418			(123,407)						
SPX/CS/210310/2789.82-3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	4,233	11,808,974	2789.82		755,774		159,475		1,530,774			(596,299)						
SPX/CS/210310/2882.23-3076.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	14,550	41,936,459	2882.23		1,652,230		318,447		2,720,912			(1,333,784)						
SPX/CS/210310/2882.23-3083.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	6,058	17,461,730	2882.23		687,152		132,440		1,174,389			(554,712)						
SPX/CS/210310/2882.23-3098.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	17,520	50,496,113	2882.23		1,954,200		376,647		3,635,239			(1,577,552)						
SPX/CS/210310/2882.23-3098.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	03/10/2021	2,167	6,245,228	2882.23		438,604		364,622		449,986			(73,981)						
SPX/CS/210310/2882.23-3105.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	3,430	9,885,493	2882.23		394,431		76,022		734,968			(318,410)						
SPX/CS/210310/2882.23-3142.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	668	1,923,916	2882.23		87,538		16,872		166,083			(70,666)						
SPX/CS/210310/2882.23-3163.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	5,890	16,976,281	2882.23		819,954		158,036		1,581,041			(661,918)						
SPX/CS/210310/2882.23-3194.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	212	610,059	2882.23		32,272		6,220		63,009			(26,052)						
SPX/CS/210310/2882.23-3199.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	1,094	3,154,264	2882.23		168,753		32,525		330,476			(136,228)						
SPX/CS/210310/2882.23-3271.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	561	1,615,944	2882.23		101,158		19,497		206,393			(81,661)						

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SPX/CS/210312/2480.64-2629.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/18/2020	03/12/2021	233	578,352	2480.64		19,115		3,856		34,268			(15,260)						
SPX/CS/210312/2711.02-2873.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/18/2020	03/12/2021	427	1,157,860	2711.02		29,728		5,996		67,885			(23,732)						
SPX/CS/210315/2711.02-2873.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/18/2020	03/15/2021	300	814,236	2711.02		20,925		4,362		47,607			(16,563)						
SPX/CS/210326/2541.47-2693.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/01/2020	03/26/2021	1,559	3,960,994	2541.47		130,099		31,327		233,679			(98,772)						
SPX/CS/210409/2789.82-2880.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	742	2,069,473	2789.82		37,457		10,311		64,526			(27,146)						
SPX/CS/210409/2789.82-2901.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	606	1,691,112	2789.82		37,374		10,288		64,860			(27,085)						
SPX/CS/210409/2789.82-2908.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	334	932,480	2789.82		21,820		6,007		37,978			(15,813)						
SPX/CS/210409/2789.82-2917.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	255	711,273	2789.82		17,782		4,895		31,111			(12,887)						
SPX/CS/210409/2789.82-2957.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	397	1,107,020	2789.82		35,535		9,782		63,463			(25,753)						
SPX/CS/210409/2789.82-2978.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	04/09/2021	1,736	4,842,613	2789.82		304,411		266,359		311,812			(38,051)						
SPX/CS/210409/2789.82-2985.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	5,612	15,657,326	2789.82		624,276		171,851		1,044,920			(452,425)						
SPX/CS/210409/2789.82-2999.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	04/09/2021	1,509	4,210,478	2789.82		294,209		257,433		301,341			(36,776)						
SPX/CS/210409/2789.82-3006.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	5,356	14,943,648	2789.82		600,735		165,371		1,102,180			(435,364)						
SPX/CS/210409/2789.82-3041.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	714	1,991,266	2789.82		91,797		25,270		170,444			(66,527)						
SPX/CS/210409/2789.82-3061.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	7,024	19,594,832	2789.82		994,703		273,823		1,809,384			(720,880)						
SPX/CS/210409/2789.82-3087.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	182	507,055	2789.82		26,925		7,412		51,069			(19,513)						
SPX/CS/210409/2789.82-3096.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	5,750	16,041,958	2789.82		871,078		239,791		1,666,149			(631,287)						
SPX/CS/210409/2789.82-3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	997	2,781,744	2789.82		178,310		49,085		352,303			(129,225)						
SPX/CS/210423/2836.74-3028.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	13,134	37,258,287	2836.74		1,490,869		470,359		2,362,629			(1,020,511)						

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)		
SPX/CS/210423/2836.74-3035.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	4,859	13,782,901	2836.74		519,615		163,935		905,711			(355,680)						
SPX/CS/210423/2836.74-3049.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	16,914	47,980,641	2836.74		1,919,226		605,502		3,373,402			(1,313,723)						
SPX/CS/210423/2836.74-3050.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	04/23/2021	1,651	4,683,721	2836.74		322,062		286,277		330,118			(35,785)						
SPX/CS/210423/2836.74-3056.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	4,301	12,201,082	2836.74		502,685		158,593		885,804			(344,091)						
SPX/CS/210423/2836.74-3113.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	6,084	17,259,352	2836.74		869,871		274,438		1,567,622			(595,433)						
SPX/CS/210423/2836.74-3149.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	825	2,340,100	2836.74		131,046		41,344		239,237			(89,702)						
SPX/CS/210423/2955.45-3251.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	04/23/2021	174	515,337	2955.45		26,798		9,207		46,711			(17,591)						
SPX/CS/210423/2955.45-3310.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	04/23/2021	1,088	3,216,857	2955.45		192,368		66,090		347,215			(126,278)						
SPX/CS/210525/2955.45-3051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,910	5,643,495	2955.45		106,662		42,903		166,307			(63,759)						
SPX/CS/210525/2955.45-3154.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	9,505	28,092,112	2955.45		1,039,408		418,086		1,699,519			(621,322)						
SPX/CS/210525/2955.45-3154.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	05/25/2021	2,560	7,565,230	2955.45		447,932		408,242		458,019			(39,690)						
SPX/CS/210525/2955.45-3162.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	5,303	15,672,208	2955.45		622,085		250,224		983,159			(371,861)						
SPX/CS/210525/2955.45-3177.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	16,146	47,718,025	2955.45		1,942,124		781,189		3,201,118			(1,160,934)						
SPX/CS/210525/2955.45-3177.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	05/25/2021	1,622	4,792,974	2955.45		315,218		287,287		322,254			(27,931)						
SPX/CS/210525/2955.45-3184.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	5,146	15,208,452	2955.45		635,713		255,706		1,052,783			(380,007)						
SPX/CS/210525/2955.45-3221.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	420	1,240,678	2955.45		59,180		23,804		99,332			(35,376)						
SPX/CS/210525/2955.45-3243.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	05/25/2021	277	818,631	2955.45		69,239		63,104		70,820			(6,135)						
SPX/CS/210525/2955.45-3243.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	5,407	15,981,013	2955.45		811,835		326,548		1,382,618			(485,287)						
SPX/CS/210525/2955.45-3265.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	552	1,631,604	2955.45		88,270		35,505		151,553			(52,765)						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)		
SPX/CS/210525/2955.45-3281.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,690	4,994,377	2955.45		280,684		112,901		485,903			(167,783)						
SPX/CS/210525/2955.45-3354.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	3,399	10,046,441	2955.45		655,028		263,475		1,185,392			(391,553)						
SPX/CS/210525/3083.76-3392.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	05/25/2021	310	956,513	3083.76		50,026		22,097		81,794			(27,928)						
SPX/CS/210525/3083.76-3453.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	05/25/2021	1,259	3,882,197	3083.76		232,544		102,719		394,410			(129,825)						
SPX/CS/210528/3044.31-3226.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/03/2020	05/28/2021	496	1,510,806	3044.31		54,937		22,877		79,595			(32,060)						
SPX/CS/210611/3002.10-3182.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/17/2020	06/11/2021	169	507,262	3002.10		19,016		8,644		26,791			(10,372)						
SPX/CS/210611/3041.31-3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/17/2020	06/11/2021	297	902,733	3041.31		32,860		14,936		47,232			(17,924)						
SPX/CS/210614/3041.31-3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/17/2020	06/14/2021	225	684,123	3041.31		24,878		11,423		35,710			(13,455)						
SPX/CS/210625/3083.76-3268.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	328	1,010,713	3083.76		34,162		16,697		51,803			(17,465)						
SPX/CS/210625/3083.76-3291.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	06/25/2021	2,547	7,853,386	3083.76		442,105		409,183		451,178			(32,923)						
SPX/CS/210625/3083.76-3291.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	14,523	44,786,438	3083.76		1,675,013		818,686		2,573,109			(856,327)						
SPX/CS/210625/3083.76-3299.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	5,731	17,673,494	3083.76		701,675		342,954		1,051,723			(358,722)						
SPX/CS/210625/3083.76-3315.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	14,312	44,135,270	3083.76		1,809,546		884,441		2,808,584			(925,105)						
SPX/CS/210625/3083.76-3315.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	06/25/2021	1,696	5,229,800	3083.76		326,414		302,106		333,250			(24,307)						
SPX/CS/210625/3083.76-3322.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	4,850	14,956,712	3083.76		629,678		307,764		982,522			(321,914)						
SPX/CS/210625/3083.76-3361.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	528	1,627,514	3083.76		77,795		38,023		123,488			(39,772)						
SPX/CS/210625/3083.76-3384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	06/25/2021	236	729,266	3083.76		58,419		54,069		59,734			(4,350)						
SPX/CS/210625/3083.76-3384.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	8,339	25,715,360	3083.76		1,311,483		641,006		2,106,525			(670,477)						
SPX/CS/210625/3083.76-3407.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	1,028	3,170,303	3083.76		171,830		83,985		278,626			(87,846)						

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SCHEDULE DB - PART A - SECTION 1

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SPX/CS/210625/3083.76-3423.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	6,300	19,427,783	3083.76		1,091,841		533,653		1,786,618			(558,189)					
SPX/CS/210625/3083.76-3500.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	1,684	5,193,672	3083.76		340,705		166,524		577,525			(174,181)					
SPX/CS/210625/3215.63-3366.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	06/25/2021	340	1,091,997	3215.63		29,593		15,747		42,284			(13,846)					
SPX/CS/210625/3215.63-3601.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	06/25/2021	1,284	4,127,408	3215.63		238,977		127,162		391,349			(111,815)					
SPX/CS/210709/3185.04-3342.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	477	1,519,662	3185.04		43,006		22,775		62,078			(20,231)					
SPX/CS/210709/3185.04-3400.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	10,965	34,923,966	3185.04		1,299,172		688,012		1,931,375			(611,160)					
SPX/CS/210709/3185.04-3407.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	5,322	16,952,102	3185.04		650,961		344,734		970,992			(306,227)					
SPX/CS/210709/3185.04-3423.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	17,265	54,989,747	3185.04		2,243,582		1,188,150		3,366,043			(1,055,431)					
SPX/CS/210709/3185.04-3495.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	5,898	18,784,917	3185.04		950,517		503,372		1,474,658			(447,145)					
SPX/CS/210709/3360.47-3665.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	07/09/2021	572	1,922,283	3360.47		87,464		50,285		131,015			(37,179)					
SPX/CS/210709/3360.47-3697.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	07/09/2021	200	671,049	3360.47		32,747		18,827		50,061			(13,920)					
SPX/CS/210709/3360.47-3763.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	07/09/2021	1,377	4,627,674	3360.47		253,597		145,799		403,347			(107,798)					
SPX/CS/210723/3003.67-3652.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/25/2019	07/23/2021	1,975	5,932,568	3003.67	454,435			128,566		1,024,428			(229,127)					
SPX/CS/210723/3003.67-3813.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/25/2019	07/23/2021	816	2,452,295	3003.67	201,333			56,960		507,240			(101,513)					
SPX/CS/210723/3215.63-3351.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	444	1,427,757	3215.63		35,123		19,985		49,110			(15,137)					
SPX/CS/210723/3215.63-3362.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	617	1,983,878	3215.63		52,374		29,802		73,789			(22,573)					
SPX/CS/210723/3215.63-3408.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	417	1,339,411	3215.63		45,004		25,608		65,029			(19,396)					
SPX/CS/210723/3215.63-3432.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	07/23/2021	1,275	4,098,819	3215.63		217,470		203,374		222,987			(14,095)					
SPX/CS/210723/3215.63-3456.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	16,843	54,159,251	3215.63		2,193,450		1,248,104		3,259,856			(945,346)					

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
SPX/CS/210723/3215.63-3457.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	07/23/2021	1,934	6,218,835	3215.63		365,573		341,878		375,099			(23,695)					
SPX/CS/210723/3215.63-3464.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	3,547	11,407,267	3215.63		474,542		270,021		708,439			(204,521)					
SPX/CS/210723/3215.63-3529.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	7,027	22,597,478	3215.63		1,132,134		644,200		1,744,856			(487,934)					
SPX/CS/210723/3443.62-3856.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	07/23/2021	995	3,428,007	3443.62		190,254		117,888		279,302			(72,367)					
SPX/CS/210810/3360.47-3587.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	8,540	28,697,982	3360.47		1,033,127		631,997		1,465,643			(401,130)					
SPX/CS/210810/3360.47-3595.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	4,535	15,241,169	3360.47		566,971		346,835		805,623			(220,137)					
SPX/CS/210810/3360.47-3612.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	12,556	42,195,362	3360.47		1,654,058		1,011,840		2,380,448			(642,218)					
SPX/CS/210810/3360.47-3621.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	3,865	12,989,801	3360.47		524,788		321,030		756,626			(203,758)					
SPX/CS/210810/3360.47-3663.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	483	1,624,100	3360.47		73,897		45,205		108,854			(28,692)					
SPX/CS/210810/3360.47-3688.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	4,759	15,990,874	3360.47		769,161		470,520		1,149,809			(298,641)					
SPX/CS/210810/3360.47-3713.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	440	1,478,277	3360.47		74,949		45,848		113,613			(29,100)					
SPX/CS/210810/3360.47-3740.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	265	890,367	3360.47		47,457		29,031		73,022			(18,426)					
SPX/CS/210810/3360.47-3814.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	2,617	8,793,017	3360.47		522,305		319,511		839,168			(202,794)					
SPX/CS/210825/3443.62-3684.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	08/25/2021	2,667	9,184,699	3443.62		346,263		226,328		462,859			(119,935)					
SPX/CS/210825/3443.62-3753.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	08/25/2021	9,973	34,342,084	3443.62		1,576,302		1,030,320		2,175,900			(545,982)					
SPX/CS/210825/3443.62-3856.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	08/25/2021	1,644	5,661,782	3443.62		317,060		207,240		458,142			(109,820)					
SPX/CS/210910/3339.19-3589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	09/10/2021	1,975	6,595,199	3339.19		358,163		339,097		370,543			(19,066)					
SPX/CS/210924/2984.87-3704.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/24/2021	422	1,259,168	2984.87	107,533			39,444		234,141			(53,991)					
SPX/CS/210924/3298.46-3504.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	3,924	12,941,737	3298.46		436,137		323,110		616,821			(113,027)					

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
SPX/CS/210924/3298.46-3521.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	7,321	24,146,850	3298.46		866,872		642,218		1,239,718			(224,654)					
SPX/CS/210924/3298.46-3521.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	09/24/2021	2,860	9,432,331	3298.46		471,294		447,474		484,641			(23,820)					
SPX/CS/210924/3298.46-3529.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	3,842	12,673,298	3298.46		471,447		349,269		673,793			(122,178)					
SPX/CS/210924/3298.46-3545.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/16/2020	09/24/2021	1,701	5,610,602	3298.46		309,425		293,786		318,657			(15,639)					
SPX/CS/210924/3298.46-3595.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	4,339	14,311,511	3298.46		655,467		485,600		965,764			(169,868)					
SPX/CS/211008/3477.13-3711.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/09/2020	10/08/2021	6,820	23,714,781	3477.13		830,017		649,477		1,117,339			(180,540)					
SPX/CS/211022/3453.49-3660.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/28/2020	10/22/2021	204	705,000	3453.49		18,886		15,667		29,962			(3,219)					
SPX/CS/211025/3465.39-3681.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/23/2020	10/25/2021	4,114	14,255,782	3465.39		480,420		394,535		625,802			(85,885)					
SPX/CS/211025/3465.39-3699.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/23/2020	10/25/2021	8,021	27,794,376	3465.39		1,000,598		821,720		1,311,241			(178,878)					
SPX/CS/211025/3465.39-3707.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/23/2020	10/25/2021	5,471	18,960,050	3465.39		703,418		577,667		925,365			(125,751)					
SPX/CS/211025/3465.39-3725.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/23/2020	10/25/2021	18,297	63,405,690	3465.39		2,491,844		2,046,374		3,298,952			(445,469)					
SPX/CS/211110/3668.10-4108.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/10/2020	11/10/2021	1,307	4,795,861	3668.10		255,619		242,290		298,825			(13,330)					
SPX/CS/211210/3668.10-3915.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/10/2020	12/10/2021	7,990	29,309,312	3668.10		1,043,412		993,586		1,160,352			(49,826)					
SPX/CS/211210/3668.10-4108.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/10/2020	12/10/2021	15,315	56,178,174	3668.10		3,028,004		2,883,408		3,520,682			(144,596)					
SPX/CS/211217/3709.41-3931.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/23/2020	12/17/2021	214	794,616	3709.41		26,474		26,246		27,070			(228)					
SPX/CS/211217/3722.48-3943.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/23/2020	12/17/2021	168	624,835	3722.48		20,335		20,160		20,802			(175)					
SPX/CS/211220/3709.41-3931.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/23/2020	12/20/2021	176	653,376	3709.41		21,745		21,559		22,276			(185)					
SPX/CS/211223/3703.06-3809.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	361	1,336,309	3703.06		22,985		22,855		23,609			(130)					
SPX/CS/211223/3703.06-3925.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	409	1,513,732	3703.06		49,802		49,520		52,035			(281)					

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SCHEDULE DB - PART A - SECTION 1

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SPX/CS/211223/3703.06-3934.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	3,002	11,115,099	3703.06		376,802		374,673		395,962			(2,129)					
SPX/CS/211223/3703.06-3953.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	9,401	34,813,642	3703.06		1,253,291		1,246,210		1,325,646			(7,081)					
SPX/CS/211223/3703.06-3962.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	3,425	12,684,617	3703.06		471,868		469,202		498,288			(2,666)					
SPX/CS/211223/3703.06-3980.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	22,805	84,447,706	3703.06		3,310,350		3,291,648		3,517,321			(18,703)					
SPX/CS/211223/3703.06-3990.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	303	1,120,422	3703.06		45,377		45,121		47,968			(256)					
SPX/CS/211223/3703.06-4008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	564	2,090,089	3703.06		88,829		88,327		94,243			(502)					
SPX/CS/211223/3703.06-4064.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	792	2,933,394	3703.06		140,803		140,007		151,241			(795)					
SPX/CS/220325/2475.56-2859.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,876	4,643,384	2475.56		301,820		186,641		614,578			(115,179)					
SPX/CS/220325/2475.56-2937.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,358	3,361,847	2475.56		246,760		152,592		531,221			(94,167)					
SPX/CS/220325/2475.56-3069.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	725	1,793,688	2475.56		152,463		94,281		359,904			(58,182)					
SPX/CS/220325/2475.56-3292.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,538	3,806,688	2475.56		375,339		232,104		1,025,341			(143,235)					
SPX/CS/220408/2789.82-3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/08/2022	1,209	3,373,922	2789.82		271,601		173,597		490,744			(98,004)					
SPX/CS/220408/2789.82-3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/08/2022	1,033	2,881,940	2789.82		273,208		174,624		533,072			(98,584)					
SPX/CS/220510/2929.80-3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/08/2020	05/10/2022	1,263	3,701,231	2929.80		263,898		179,730		435,310			(84,168)					
SPX/CS/220510/2929.80-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/08/2020	05/10/2022	1,303	3,816,468	2929.80		308,752		210,278		530,253			(98,474)					
SPX/CS/220624/3083.76-3561.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/24/2022	1,381	4,257,847	3083.76		304,436		226,943		473,528			(77,493)					
SPX/CS/220725/3215.63-3714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	1,575	5,064,946	3215.63		356,572		280,484		532,545			(76,089)					
SPX/CS/220725/3215.63-3810.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	1,248	4,013,016	3215.63		316,627		249,062		492,822			(67,565)					
SPX/CS/220725/3215.63-3987.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	377	1,212,855	3215.63		109,763		86,341		183,780			(23,422)					

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SPX/CS/220923/3298.46-3743.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	536	1,767,679	3298.46				95,936		155,473				(14,190)					
SPX/CS/220923/3298.46-3809.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	755	2,491,719	3298.46				149,558		247,688				(22,121)					
SPX/CS/220923/3298.46-3842.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	798	2,633,796	3298.46				165,199		276,272				(24,435)					
SPX/CS/220923/3298.46-3909.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	1,042	3,435,592	3298.46				232,250		396,950				(34,352)					
SPX/CS/220923/3298.46-4025.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	247	813,805	3298.46				61,040		108,008				(9,028)					
SPX/CS/220923/3298.46-4245.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	380	1,252,605	3298.46				106,273		198,914				(15,720)					
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/10/2020	02/10/2021	1,659,029	1,659,029	0.0525				4,807		62,515				(39,323)					
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/10/2020	02/10/2021	4,915,721	4,915,721	0.0775				17,833		227,569				(145,861)					
SPX_INDU_NDX/ARBCS/210 225/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	1,576,041	1,576,041	0.0525				6,942		82,220				(39,079)					
SPX_INDU_NDX/ARBCS/210 225/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	6,900,901	6,900,901	0.0775				39,659		517,911				(223,265)					
SPX_INDU_NDX/ARBCS/210 310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	4,126,766	4,126,766	0.0775				33,406		319,681				(139,918)					
SPX_INDU_NDX/ARBCS/210 423/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	1,786,537	1,786,537	0.0775				24,124		137,213				(52,340)					
SPX_INDU_NDX/ARBCS/210 525/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,664,722	1,664,722	0.0775				28,057		115,220				(41,695)					
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	901,707	901,707	5.25%				19,440		23,554				(6,800)					
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	1,409,757	1,409,757	7.00%				37,808		47,839				(13,226)					
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	1,040,044	1,040,044	7.75%				30,050		38,640				(10,512)					
SPX_INDU_NDX/ARBCS/211 223/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	1,157,407	1,157,407	5.25%				35,447		20,889				(201)					
SPX_INDU_NDX/ARBCS/211 223/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	981,947	981,947	7.00%				36,420		23,142				(207)					
SPX_INDU_NDX/ARBCS/211 223/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021	2,552,141	2,552,141	7.75%				100,748		66,003				(572)					

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)		
SPX/PS/210325/2510.00-2720.00	General Business		Equity	MorganStanley	06/10/2020	03/25/2021	24,000	60,240,000	2510.00		922,188		84,626		84,626	(837,562)								
SPX/PS/210409/2805.00-3035.00	General Business		Equity	MorganStanley	06/10/2020	04/09/2021	21,500	60,307,500	2805.00		1,502,057		251,647		251,647	(1,250,410)								
SPX US 03/19/21 C3700 Index	General Business		Equity	Exchange	12/30/2020	03/19/2021	315	1,165,500	3700		3,842,620		5,122,785		5,122,785	1,280,165								
SPX US 03/19/21 C4200 Index	General Business		Equity	Exchange	12/30/2020	03/19/2021	200	840,000	4200		105,400		101,064		101,064	(4,336)								
SPX US 03/19/21 C4300 Index	General Business		Equity	Exchange	12/07/2020	03/19/2021	(400)	1,720,000	4300		(160,000)		(96,512)		(96,512)	63,488								
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										23,033,040	233,424,570		139,178,140	XXX	404,788,849	(748,655)		(110,614,063)			XXX	XXX		
SPX US 03/19/21 P2700 Index	General Business		Equity	Exchange	12/07/2020	03/19/2021	(600)	1,620,000	2700		(858,600)		(521,285)		(521,285)	337,315								
SPX US 03/19/21 P3000 Index	General Business		Equity	Exchange	12/30/2020	03/19/2021	(900)	2,700,000	3000		(2,632,500)		(1,622,557)		(1,622,557)	1,050,206								
SPX US 03/19/21 P3300 Index	General Business		Equity	Exchange	12/07/2020	03/19/2021	1,000	3,300,000	3300		6,109,600		4,045,451		4,045,451	(2,064,149)								
SPX US 03/19/21 P3350 Index	General Business		Equity	Exchange	12/03/2020	03/19/2021	1,300	4,355,000	3350		9,259,200		5,989,482		5,989,482	(3,269,718)								
SPX US 03/19/21 P3500 Index	General Business		Equity	Exchange	12/30/2020	03/19/2021	(300)	1,050,000	3500		(2,240,400)		(2,047,032)		(2,047,032)	193,368								
SPX US 03/19/21 P3700 Index	General Business		Equity	Exchange	12/30/2020	03/19/2021	(315)	1,165,500	3700		(5,535,788)		(3,640,679)		(3,640,679)	1,895,108								
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											4,101,512		2,203,380	XXX	2,203,380	(1,857,870)					XXX	XXX		
0219999999. Subtotal - Purchased Options - Hedging Other										23,033,040	237,526,082		141,381,520	XXX	406,992,229	(2,606,525)		(110,614,063)			XXX	XXX		
0289999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX	
0429999999. Subtotal - Purchased Options - Other														XXX								XXX	XXX	
0439999999. Total Purchased Options - Call Options and Warrants										23,033,040	233,424,570		139,178,140	XXX	404,788,849	(748,655)		(110,614,063)			XXX	XXX		
0449999999. Total Purchased Options - Put Options											4,101,512		2,203,380	XXX	2,203,380	(1,857,870)					XXX	XXX		
0459999999. Total Purchased Options - Caps														XXX								XXX	XXX	
0469999999. Total Purchased Options - Floors														XXX								XXX	XXX	
0479999999. Total Purchased Options - Collars														XXX								XXX	XXX	
0489999999. Total Purchased Options - Other														XXX								XXX	XXX	
0499999999. Total Purchased Options										23,033,040	237,526,082		141,381,520	XXX	406,992,229	(2,606,525)		(110,614,063)			XXX	XXX		
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX	
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other														XXX								XXX	XXX	
0779999999. Subtotal - Written Options - Replications														XXX								XXX	XXX	
0849999999. Subtotal - Written Options - Income Generation														XXX								XXX	XXX	
0919999999. Subtotal - Written Options - Other														XXX								XXX	XXX	
0929999999. Total Written Options - Call Options and Warrants														XXX								XXX	XXX	
0939999999. Total Written Options - Put Options														XXX								XXX	XXX	
0949999999. Total Written Options - Caps														XXX								XXX	XXX	
0959999999. Total Written Options - Floors														XXX								XXX	XXX	
0969999999. Total Written Options - Collars														XXX								XXX	XXX	
0979999999. Total Written Options - Other														XXX								XXX	XXX	
0989999999. Total Written Options														XXX								XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX	
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX								XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)	
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Barclays Bank PLC (London)	06/29/2020	03/24/2025	115,000,000	115,000,000	1.57271%				(333,323)		(333,323)	(333,323)				1,182,080			
USD/SWOR/210129/30Y/0.796%	General Business		Interest Rate	Barclays Bank PLC (London)	10/30/2020	01/29/2021	700,000,000	700,000,000	0.80%		(1,204,662)		(19)		(19)	1,204,643							
USD/SWOR/210216/30Y/0.82%	General Business		Interest Rate	JPMorgan Chase Bank, National Asc	10/30/2020	01/29/2021	500,000,000	500,000,000	0.82%		6,454,662		24,133		24,133	(6,430,529)							
USD/SWOR/210216/30Y/0.822%	General Business		Interest Rate	JPMorgan Chase Bank, National Asc	11/13/2020	02/16/2021	200,000,000	200,000,000	0.82%		2,112,500		181,831		181,831	(1,930,669)							
USD/SWOR/210212/30Y/0.80875%	General Business		Interest Rate	Mizuho	11/16/2020	02/16/2021	400,000,000	400,000,000	0.81%		870,000		74,006		74,006	(795,994)							
USD/SWOR/210212/30Y/0.80875%	General Business		Interest Rate	Mizuho	11/12/2020	02/12/2021	400,000,000	400,000,000	0.81%		1,780,000		95,015		95,015	(1,684,985)							
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate											10,012,500	41,643	XXX	41,643	(9,970,857)					1,182,080	XXX	XXX	
SRENX USD CDS/250620/1%	General Business		Credit	JPMorgan Chase Bank, National Asc	04/06/2020	06/20/2025	60,000,000	60,000,000	1%		30,000		(1,799,848)		(1,799,848)	(1,829,848)							
1129999999. Subtotal - Swaps - Hedging Other - Credit Default											30,000	(1,799,848)	XXX	(1,799,848)	(1,829,848)							XXX	XXX
Euro	FX Bonds	Annual Sch D part 1	Currency	Societe Generale	06/29/2020	01/15/2021	1	22,188,263					(88,457)		(88,457)	(88,457)				22,490			
Euro	FX Bonds	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	06/29/2020	03/31/2021	1	10,204,400					(451,137)		(451,137)	(451,137)				25,336			
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(539,594)	XXX	(539,594)	(539,594)			47,826	XXX	XXX			
1169999999. Subtotal - Swaps - Hedging Other											10,042,500	(2,297,799)	XXX	(2,297,799)	(11,800,705)			(539,594)			1,229,906	XXX	XXX
1229999999. Subtotal - Swaps - Replication													XXX								XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation													XXX								XXX	XXX	
1349999999. Subtotal - Swaps - Other													XXX								XXX	XXX	
1359999999. Total Swaps - Interest Rate											10,012,500	41,643	XXX	41,643	(9,970,857)			1,182,080	XXX	XXX			
1369999999. Total Swaps - Credit Default											30,000	(1,799,848)	XXX	(1,799,848)	(1,829,848)					XXX	XXX		
1379999999. Total Swaps - Foreign Exchange												(539,594)	XXX	(539,594)	(539,594)			47,826	XXX	XXX			
1389999999. Total Swaps - Total Return													XXX							XXX	XXX		
1399999999. Total Swaps - Other													XXX							XXX	XXX		
1409999999. Total Swaps											10,042,500	(2,297,799)	XXX	(2,297,799)	(11,800,705)			(539,594)		1,229,906	XXX	XXX	
T 2 02/15/50 Govt/F/201103	General Business		Interest Rate	Mizuho	11/03/2020	05/03/2021	90,000,000	90,000,000					808,695		808,695	808,695				261,227			
1439999999. Subtotal - Forwards - Hedging Other													XXX	808,695	808,695			261,227	XXX	XXX			
1479999999. Subtotal - Forwards													XXX	808,695	808,695			261,227	XXX	XXX			
1509999999. Subtotal - SSAP No. 108 Adjustments													XXX							XXX	XXX		
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX							XXX	XXX		
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX							XXX	XXX		
1709999999. Subtotal - Hedging Other											23,033,040	247,568,582	XXX	139,892,416	405,503,125	(13,598,535)	(539,594)	(110,614,063)		1,491,133	XXX	XXX	
1719999999. Subtotal - Replication													XXX							XXX	XXX		
1729999999. Subtotal - Income Generation													XXX							XXX	XXX		
1739999999. Subtotal - Other													XXX							XXX	XXX		
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives													XXX							XXX	XXX		
1759999999 - Totals											23,033,040	247,568,582	XXX	139,892,416	405,503,125	(13,598,535)	(539,594)	(110,614,063)		1,491,133	XXX	XXX	

(a)	Code	Description of Hedged Risk(s)
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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

(b)

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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25																	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)																	
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX																							XXX	
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX																								XXX
SPX/CS/200227/2792.38-3007.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/27/2019	02/27/2020	02/27/2020	Expiration	(283)	789,512	2792.38	31,186		52,697																											
SPX/AVGCS/200225/25/2796.11-3090.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	02/25/2019	02/25/2020	02/25/2020	Expiration	(1,990)	5,563,777	2796.11	181,936		423,427							(27,443)					423,427															
SPX/AVGCS/200225/25/2796.11-3119.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	02/25/2019	02/25/2020	02/25/2020	Expiration	(1,125)	3,146,029	2796.11	104,448		239,426							(15,755)					239,426															
SPX/CLQ/200225/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	02/25/2020	Expiration	(1,838,306)	1,838,306	3%	74,819		141,401							(11,286)					141,401															
SPX/CLQ/200225/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	02/25/2020	Expiration	(1,475,499)	1,475,499	3%	62,709		125,298							(9,459)					125,298															
SPX/CLQ/200225/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	02/25/2020	Expiration	(4,519,132)	4,519,132	4.2%	223,697		497,044							(33,742)					497,044															
SPX/CS/200225/2796.11-2914.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	02/25/2019	02/25/2020	02/25/2020	Expiration	(561)	1,569,568	2796.11	37,827		66,704							(5,706)					66,704															
SPX/CS/200225/2796.11-2928.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	02/25/2019	02/25/2020	02/25/2020	Expiration	(6,244)	17,458,993	2796.11	460,917		829,207							(69,524)					829,207															
SPX/CS/200225/2796.11-3040.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	02/25/2019	02/25/2020	02/25/2020	Expiration	(18,234)	50,983,959	2796.11	2,151,523		4,458,003							(324,531)					4,458,003															
SPX/CS/200225/2796.11-3047.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2019	02/25/2020	02/25/2020	Expiration	(511)	1,429,394	2796.11	61,750		128,646							(9,314)					128,646															
SPX/CS/200225/2796.11-3068.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	02/25/2019	02/25/2020	02/25/2020	Expiration	(21,450)	59,977,689	2796.11	2,716,989		5,847,809							(409,825)					5,847,809															
SPX/CS/200225/2796.11-3103.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2019	02/25/2020	02/25/2020	Expiration	(292)	817,055	2796.11	39,709		89,875							(5,990)					89,875															
SPX/CS/200225/2796.11-3132.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2019	02/25/2020	02/25/2020	Expiration	(6,161)	17,227,343	2796.11	873,426		2,046,129							(131,746)					2,046,129															
SPX_INDU_NDX/ARBCS/200225/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	02/25/2019	02/25/2020	02/25/2020	Expiration	(1,401,850)	1,401,850	6.50%	44,018		91,120							(6,640)					91,120															
SPX_INDU_NDX/ARBCS/200225/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	02/25/2019	02/25/2020	02/25/2020	Expiration	(4,294,611)	4,294,611	9.50%	161,048		400,231							(24,292)					400,231															
SPX/CLQ/200225/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/25/2019	02/25/2020	02/25/2020	Expiration	(3,020,021)	3,020,021	4.3%	153,719		335,771							(25,307)					335,771															
SPX/CS/200225/2798.36-3101.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	02/25/2020	02/25/2020	Expiration	(345)	964,908	2798.36	47,088		104,440							(7,752)					104,440															
SPX/CS/200225/2798.36-3176.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	02/25/2020	02/25/2020	Expiration	(1,434)	4,013,648	2798.36	217,138		473,099							(35,748)					473,099															
SPX/CS/200225/2747.30-3571.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	02/25/2020	02/25/2020	Expiration	(576)	1,581,401	2747.3	149,948		219,259							(66,371)					219,259															
SPX/CS/200225/2747.30-3421.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	02/25/2020	02/25/2020	Expiration	(1,263)	3,470,032	2747.3	307,931		481,116							(136,297)					481,116															
SPX/CS/200225/2747.30-3337.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	02/25/2020	02/25/2020	Expiration	(1,657)	4,551,205	2747.3	381,436		631,019							(168,833)					631,019															
SPX/CS/200220/2784.70-2999.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/20/2019	02/20/2020	02/20/2020	Expiration	(427)	1,188,777	2784.7	46,719		91,531							(6,394)					91,531															

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/200214/2745.73-2957.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/14/2019	02/14/2020	02/14/2020	Expiration	(370)	1,016,818	2745.73	39,961	78,346							(4,840)	78,346			
SPX/CS/200214/2775.60-2988.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	02/15/2019	02/14/2020	02/14/2020	Expiration	(389)	1,081,073	2775.6	42,594	82,977							(5,174)	82,977			
SPX/CS/200210/2619.55-3182.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/10/2020	02/10/2020	Expiration	(2,229)	5,839,023	2619.55	516,754	1,255,383							(28,108)	1,255,383			
SPX/CS/200210/2619.55-3262.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/10/2020	02/10/2020	Expiration	(1,656)	4,337,390	2619.55	411,618	1,064,913							(22,389)	1,064,913			
SPX/CS/200210/2619.55-3405.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/10/2020	02/10/2020	Expiration	(519)	1,360,668	2619.55	140,285	380,502							(7,631)	380,502			
SPX/AVGCS/200210/10/2707.88-2993.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(2,278)	6,169,815	2707.88	218,411	649,955							(23,793)	649,955			
SPX/AVGCS/200210/10/2707.88-3022.8	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(1,224)	3,314,034	2707.88	120,299	364,822							(13,105)	364,822			
SPX/QLD/200210/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	02/08/2019	02/10/2020	02/10/2020	Expiration	(2,554,953)	2,554,953	3%	105,520	393,209							(11,495)	393,209			
SPX/QLD/200210/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	02/08/2019	02/10/2020	02/10/2020	Expiration	(1,246,003)	1,246,003	3%	53,952	201,729							(5,677)	201,729			
SPX/QLD/200210/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	02/08/2019	02/10/2020	02/10/2020	Expiration	(3,558,944)	3,558,944	4.2%	180,794	700,180							(19,695)	700,180			
SPX/CS/200210/2707.88-2823.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(2,149)	5,819,259	2707.88	136,171	248,318							(14,834)	248,318			
SPX/CS/200210/2707.88-2836.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(1,827)	4,946,712	2707.88	127,625	235,107							(13,903)	235,107			
SPX/CS/200210/2707.88-2944.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(19,707)	53,364,009	2707.88	2,267,970	4,668,178							(247,069)	4,668,178			
SPX/CS/200210/2707.88-2951.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(373)	1,010,809	2707.88	43,869	90,973							(4,779)	90,973			
SPX/CS/200210/2707.88-2971.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(21,648)	58,620,213	2707.88	2,690,668	5,715,508							(293,117)	5,715,508			
SPX/CS/200210/2707.88-3005.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(418)	1,131,690	2707.88	56,132	124,487							(6,115)	124,487			
SPX/CS/200210/2707.88-3033.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	02/10/2020	Expiration	(6,434)	17,422,595	2707.88	909,459	2,096,402							(99,075)	2,096,402			
SPX_INDU_NDX/ARBCS/200210/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/08/2019	02/10/2020	02/10/2020	Expiration	(1,640,186)	1,640,186	6.50%	52,322	106,612							(5,700)	106,612			
SPX_INDU_NDX/ARBCS/200210/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/08/2019	02/10/2020	02/10/2020	Expiration	(6,998,514)	6,998,514	9.50%	278,541	664,859							(30,344)	664,859			
SPX/CS/200210/2743.07-3031.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	02/10/2020	02/10/2020	Expiration	(196)	538,726	2743.07	26,236	56,566							(3,120)	56,566			
SPX/CS/200210/2743.07-3113.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	02/10/2020	02/10/2020	Expiration	(255)	699,445	2743.07	38,679	94,424							(4,599)	94,424			
SPX/CS/200205/2737.70-2949.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/05/2019	02/05/2020	02/05/2020	Expiration	(257)	702,545	2737.7	27,751	54,444							(2,636)	54,444			
SPX/CS/200131/2706.53-2912.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	02/01/2019	01/31/2020	01/31/2020	Expiration	(237)	641,218	2706.53	25,136	48,816							(2,118)	48,816			

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SPX/CS/200128/2643.85-2843.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse Bank of America, National Association-NY	01/28/2019	01/28/2020	01/28/2020	Expiration	(370)	977,532	2643.85	38,222	73,689							(2,989)	73,689				
SPX/CS/200124/2796.11-3089.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	01/24/2020	01/24/2020	Expiration	(399)	1,115,324	2796.11	51,640	117,108							(3,632)	117,108				
SPX/CS/200124/2796.11-3173.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	01/24/2020	01/24/2020	Expiration	(506)	1,414,724	2796.11	72,575	190,985							(5,105)	190,985				
SPX/CS/200124/2839.25-3449.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	01/24/2020	Expiration	(1,675)	4,756,547	2839.25	386,232	764,298							(12,424)	764,298				
SPX/CS/200124/2839.25-3536.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	01/24/2020	Expiration	(1,072)	3,043,851	2839.25	258,727	489,096							(8,323)	489,096				
SPX/CS/200124/2839.25-3690.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	01/24/2020	Expiration	(480)	1,361,904	2839.25	122,163	218,835							(3,930)	218,835				
SPX/CS/200124/2642.33-2844.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/24/2019	01/24/2020	01/24/2020	Expiration	(221)	584,258	2642.33	23,154	44,612							(1,496)	44,612				
SPX/AVGCS/200124/25/2664.76-2944.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/25/2019	01/24/2020	01/24/2020	Expiration	(1,667)	4,442,325	2664.76	165,699	466,444							(10,735)	466,444				
SPX/AVGCS/200124/25/2664.76-2957.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/25/2019	01/24/2020	01/24/2020	Expiration	(190)	506,747	2664.76	19,155	55,741							(1,241)	55,741				
SPX/AVGCS/200124/25/2664.76-2974.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/25/2019	01/24/2020	01/24/2020	Expiration	(970)	2,584,517	2664.76	99,245	300,170							(6,430)	300,170				
SPX/CLQ/200124/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(3,321,028)	3,321,028	3%	134,170	523,639							(8,693)	523,639				
SPX/CLQ/200124/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(1,653,583)	1,653,583	3%	70,277	277,262							(4,553)	277,262				
SPX/CLQ/200124/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(3,186,259)	3,186,259	4.2%	163,136	645,985							(10,569)	645,985				
SPX/CS/200124/2664.76-2778.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(1,849)	4,926,387	2664.76	117,741	209,367							(7,628)	209,367				
SPX/CS/200124/2664.76-2787.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/25/2019	01/24/2020	01/24/2020	Expiration	(440)	1,171,384	2664.76	30,105	54,078							(1,950)	54,078				
SPX/CS/200124/2664.76-2867.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/25/2019	01/24/2020	01/24/2020	Expiration	(268)	715,123	2664.76	27,890	54,290							(1,807)	54,290				
SPX/CS/200124/2664.76-2897.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(20,428)	54,436,816	2664.76	2,357,114	4,761,046							(152,714)	4,761,046				
SPX/CS/200124/2664.76-2904.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(816)	2,174,652	2664.76	96,120	195,720							(6,227)	195,720				
SPX/CS/200124/2664.76-2924.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(32,740)	87,243,318	2664.76	4,091,712	8,506,089							(265,097)	8,506,089				
SPX/CS/200124/2664.76-2957.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(615)	1,639,478	2664.76	83,122	180,340							(5,385)	180,340				
SPX/CS/200124/2664.76-2984.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	01/24/2020	Expiration	(12,511)	33,339,456	2664.76	1,776,993	4,004,348							(115,129)	4,004,348				
SPX_INDU_NDX/ARBCS/200124/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/25/2019	01/24/2020	01/24/2020	Expiration	(1,812,201)	1,812,201	6.50%	60,890	117,793								(3,945)	117,793			
SPX_INDU_NDX/ARBCS/200124/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/25/2019	01/24/2020	01/24/2020	Expiration	(2,105,828)	2,105,828	9.50%	87,392	200,054								(5,662)	200,054			

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SPX/CS/200122/2632.90-2836.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/22/2019	01/22/2020	01/22/2020	Expiration	(197)	519,648	2632.9	20,838	40,170							(1,222)	40,170			
SPX/CS/200121/2670.71-2876.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/18/2019	01/21/2020	01/21/2020	Expiration	(201)	538,015	2670.71	21,144	41,440							(1,181)	41,440			
SPX/CS/200117/2635.96-2839.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/17/2019	01/17/2020	01/17/2020	Expiration	(386)	1,016,253	2635.96	39,959	78,626							(1,801)	78,626			
SPX/CS/200117/2670.71-2875.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/18/2019	01/17/2020	01/17/2020	Expiration	(284)	758,709	2670.71	29,590	58,093							(1,337)	58,093			
SPX/CS/200116/2616.10-2815.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/16/2019	01/16/2020	01/16/2020	Expiration	(193)	505,097	2616.1	19,951	38,586							(836)	38,586			
SPX/CS/200115/2610.30-2813.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/15/2019	01/15/2020	01/15/2020	Expiration	(313)	817,071	2610.3	32,356	63,621							(1,265)	63,621			
SPX/CS/200110/2748.23-3339.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/10/2018	01/10/2020	01/10/2020	Expiration	(2,071)	5,691,089	2748.23	447,889	1,070,862							(5,614)	1,070,862			
SPX/CS/200110/2748.23-3422.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2018	01/10/2020	01/10/2020	Expiration	(1,611)	4,427,956	2748.23	365,306	833,185							(4,579)	833,185			
SPX/CS/200110/2748.23-3572.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2018	01/10/2020	01/10/2020	Expiration	(548)	1,505,193	2748.23	129,748	283,224							(1,626)	283,224			
SPX/AVGCS/200110/10/2596.64-2869.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(1,923)	4,994,613	2596.64	196,788	524,440							(4,975)	524,440			
SPX/AVGCS/200110/10/2596.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(210)	545,404	2596.64	22,122	59,994							(559)	59,994			
SPX/AVGCS/200110/10/2596.64-2902.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(1,103)	2,864,309	2596.64	118,010	337,091							(2,983)	337,091			
SPX/CLQ/200110/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2019	01/10/2020	01/10/2020	Expiration	(2,461,443)	2,461,443	3%	96,735	387,276							(2,446)	387,276			
SPX/CLQ/200110/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2019	01/10/2020	01/10/2020	Expiration	(2,562,094)	2,562,094	3%	106,327	428,733							(2,688)	428,733			
SPX/CLQ/200110/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2019	01/10/2020	01/10/2020	Expiration	(3,774,975)	3,774,975	4.2%	189,881	800,953							(4,800)	800,953			
SPX/CS/200110/2596.64-2707.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2019	01/10/2020	01/10/2020	Expiration	(384)	997,249	2596.64	23,236	42,384							(587)	42,384			
SPX/CS/200110/2596.64-2713.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2019	01/10/2020	01/10/2020	Expiration	(339)	880,014	2596.64	21,560	39,601							(545)	39,601			
SPX/CS/200110/2596.64-2722.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2019	01/10/2020	01/10/2020	Expiration	(269)	698,448	2596.64	18,299	33,878							(463)	33,878			
SPX/CS/200110/2596.64-2797.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2019	01/10/2020	01/10/2020	Expiration	(234)	607,610	2596.64	23,636	47,090							(598)	47,090			
SPX/CS/200110/2596.64-2823.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(20,134)	52,281,610	2596.64	2,221,968	4,574,721							(56,173)	4,574,721			
SPX/CS/200110/2596.64-2830.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(838)	2,176,291	2596.64	94,451	195,868							(2,388)	195,868			
SPX/CS/200110/2596.64-2849.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(32,365)	84,041,080	2596.64	3,891,102	8,193,928							(98,371)	8,193,928			
SPX/CS/200110/2596.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(750)	1,947,487	2596.64	97,764	214,223							(2,472)	214,223			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/200110/2596.64-2908.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	01/10/2020	Expiration	(10,799)	28,041,334	2596.64	1,488,995		3,364,995						(37,643)	3,364,995			
SPX/CS/200110/2596.64-2947.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2019	01/10/2020	01/10/2020	Expiration	(261)	677,494	2596.64	38,820		91,463						(981)	91,463			
SPX_INDU_NDX/ARBCS/200110/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2019	01/10/2020	01/10/2020	Expiration	(1,246,173)	1,246,173	6.50%	42,245		81,001						(1,068)	81,001			
SPX_INDU_NDX/ARBCS/200110/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2019	01/10/2020	01/10/2020	Expiration	(3,145,289)	3,145,289	9.50%	136,191		298,802						(3,443)	298,802			
SPX/CS/200110/2707.88-2843.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	01/10/2020	01/10/2020	Expiration	(206)	556,515	2707.88	14,970		27,825						(411)	27,825			
SPX/CS/200110/2707.88-3073.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/08/2019	01/10/2020	01/10/2020	Expiration	(200)	542,736	2707.88	29,145		73,269						(600)	73,269			
SPX/CS/200107/2549.69-2746.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/07/2019	01/07/2020	01/07/2020	Expiration	(198)	505,833	2549.69	19,576		39,073						(328)	39,073			
SPX/CS/200103/2531.94-2726.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/04/2019	01/03/2020	01/03/2020	Expiration	(236)	596,877	2531.94	22,741		45,868						(128)	45,868			
SPX/CS/200327/2815.44-3005.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/28/2019	03/27/2020	03/27/2020	Expiration	(1,111)	3,126,558	2815.44	112,243								(27,115)				
SPX/CS/200327/2815.44-3040.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/28/2019	03/27/2020	03/27/2020	Expiration	(221)	622,468	2815.44	25,646								(6,195)				
SPX/CS/200325/2588.26-3144.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/25/2020	03/25/2020	Expiration	(1,681)	4,350,431	2588.26	375,442								(43,924)				
SPX/CS/200325/2588.26-3223.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/25/2020	03/25/2020	Expiration	(1,427)	3,693,040	2588.26	339,390								(39,706)				
SPX/CS/200325/2588.26-3364.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/25/2020	03/25/2020	Expiration	(931)	2,410,217	2588.26	237,647								(27,803)				
SPX/AVGCS/200325/25/2798.36-3037.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	03/25/2019	03/25/2020	03/25/2020	Expiration	(1,652)	4,624,050	2798.36	155,830		303,459						(36,564)	303,459			
SPX/AVGCS/200325/25/2798.36-3067.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2019	03/25/2020	03/25/2020	Expiration	(871)	2,436,390	2798.36	86,005		159,891						(20,180)	159,891			
SPX/CLQ/200325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(2,698,661)	2,698,661	2.7%	104,978								(24,632)				
SPX/CLQ/200325/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(1,193,625)	1,193,625	2.9%	49,297								(11,567)				
SPX/CLQ/200325/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(5,957,909)	5,957,909	3.2%	264,531								(62,069)				
SPX/CS/200325/2798.36-2903.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(1,081)	3,024,385	2798.36	65,629								(15,399)				
SPX/CS/200325/2798.36-2917.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(696)	1,946,423	2798.36	47,103								(11,052)				
SPX/CS/200325/2798.36-2925.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(333)	930,947	2798.36	23,925								(5,614)				
SPX/CS/200325/2798.36-3015.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2019	03/25/2020	03/25/2020	Expiration	(16,108)	45,077,256	2798.36	1,789,567								(419,898)				
SPX/CS/200325/2798.36-3022.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(432)	1,210,144	2798.36	49,374								(11,585)				

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SPX/CS/200325/2798.36-3043.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2019	03/25/2020	03/25/2020	Expiration	(23,373)	65,406,991	2798.36	2,832,123								(664,520)				
SPX/CS/200325/2798.36-3078.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(623)	1,742,238	2798.36	82,582								(19,377)				
SPX/CS/200325/2798.36-3106.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	03/25/2020	Expiration	(8,255)	23,101,244	2798.36	1,159,682								(272,104)				
SPX_INDU_NDX/ARBCS/200325/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/25/2019	03/25/2020	03/25/2020	Expiration	(1,132,549)	1,132,549	5.75%	34,316		65,122						(8,052)		65,122		
SPX_INDU_NDX/ARBCS/200325/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	03/25/2019	03/25/2020	03/25/2020	Expiration	(1,904,228)	1,904,228	8.50%	73,503		147,379						(17,247)		147,379		
SPX/CS/200325/2926.17-3233.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	03/25/2020	Expiration	(177)	518,529	2926.17	24,267								(6,253)				
SPX/CS/200325/2926.17-3248.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	03/25/2020	Expiration	(231)	676,328	2926.17	32,328								(8,330)				
SPX/CS/200325/2926.17-3321.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	03/25/2020	Expiration	(555)	1,624,219	2926.17	83,810								(21,595)				
SPX/CS/200320/2824.23-3015.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/20/2019	03/20/2020	03/20/2020	Expiration	(229)	645,417	2824.23	23,170								(5,113)				
SPX/CS/200319/2832.57-3026.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/19/2019	03/19/2020	03/19/2020	Expiration	(348)	986,436	2832.57	35,709								(7,780)				
SPX/CS/200313/2810.92-3004.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/13/2019	03/13/2020	03/13/2020	Expiration	(207)	580,561	2810.92	21,132								(4,250)				
SPX/CS/200313/2808.48-2998.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/14/2019	03/13/2020	03/13/2020	Expiration	(232)	650,752	2808.48	23,687								(4,804)				
SPX/CS/200313/2822.48-3012.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/15/2019	03/13/2020	03/13/2020	Expiration	(299)	843,798	2822.48	30,377								(6,178)				
SPX/CS/200312/2791.52-2982.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/13/2019	03/12/2020	03/12/2020	Expiration	(215)	600,177	2791.52	22,702								(4,515)				
SPX/CS/200310/2786.57-3385.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	03/09/2018	03/10/2020	03/10/2020	Expiration	(1,981)	5,520,425	2786.57	467,028		189,510						(44,944)		189,510		
SPX/CS/200310/2786.57-3470.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	03/09/2018	03/10/2020	03/10/2020	Expiration	(1,113)	3,101,360	2786.57	276,951		106,466						(26,652)		106,466		
SPX/CS/200310/2786.57-3622.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	03/09/2018	03/10/2020	03/10/2020	Expiration	(464)	1,293,913	2786.57	122,663		44,419						(11,804)		44,419		
SPX/AVGCS/200310/10/2743.07-2976.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	03/10/2020	Expiration	(1,768)	4,850,159	2743.07	166,845		412,474						(32,157)		412,474		
SPX/AVGCS/200310/10/2743.07-3013.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	03/10/2020	Expiration	(1,183)	3,246,353	2743.07	118,167		320,201						(22,775)		320,201		
SPX/CLQ/200310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	03/10/2020	Expiration	(1,922,193)	1,922,193	2.7%	74,004								(14,263)				
SPX/CLQ/200310/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	03/10/2020	Expiration	(892,624)	892,624	2.9%	36,330								(7,002)				
SPX/CLQ/200310/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	03/10/2020	Expiration	(3,018,065)	3,018,065	3%	132,191		26,366						(25,478)		26,366		
SPX/CS/200310/2743.07-2845.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	03/10/2020	Expiration	(452)	1,238,993	2743.07	27,010		46,464						(5,206)		46,464		

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SPX/CS/200310/2743.07-2859.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	03/10/2020	Expiration	(246)	675,060	2743.07	16,404	28,690							(3,162)	28,690			
SPX/CS/200310/2743.07-2866.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	03/10/2020	Expiration	(720)	1,975,144	2743.07	50,564	89,027							(9,746)	89,027			
SPX/CS/200310/2743.07-2955.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	03/10/2020	Expiration	(18,175)	49,854,822	2743.07	1,974,251	2,529,209							(380,512)	2,529,209			
SPX/CS/200310/2743.07-2983.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	03/10/2020	Expiration	(21,367)	58,611,808	2743.07	2,543,752	2,973,464							(490,276)	2,973,464			
SPX/CS/200310/2743.07-2989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	03/10/2020	Expiration	(292)	800,401	2743.07	35,938	40,606							(6,927)	40,606			
SPX/CS/200310/2743.07-3017.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	03/10/2020	Expiration	(529)	1,452,229	2743.07	69,562	73,674							(13,407)	73,674			
SPX/CS/200310/2743.07-3044.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/08/2019	03/10/2020	03/10/2020	Expiration	(7,042)	19,316,161	2743.07	977,398	979,937							(188,381)	979,937			
SPX/CS/200310/2743.07-3116.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	03/10/2020	Expiration	(243)	667,411	2743.07	38,042	33,859							(7,332)	33,859			
SPX_INDU_NDX/ARBCS/200310/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	03/10/2020	Expiration	(1,243,343)	1,243,343	5.75%	37,922	71,492							(7,309)	71,492			
SPX_INDU_NDX/ARBCS/200310/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	03/10/2020	Expiration	(3,876,762)	3,876,762	8.50%	149,643	329,525							(28,842)	329,525			
SPX/CS/200310/2888.21-3027.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	03/10/2020	Expiration	(265)	765,928	2888.21	20,680								(4,350)				
SPX/CS/200310/2888.21-3204.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	03/10/2020	Expiration	(1,167)	3,371,787	2888.21	160,497								(33,763)				
SPX/CS/200310/2888.21-3278.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	03/10/2020	Expiration	(447)	1,290,656	2888.21	66,727								(14,037)				
SPX/CS/200306/2748.93-2934.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/07/2019	03/06/2020	03/06/2020	Expiration	(241)	662,306	2748.93	24,240	44,599							(4,438)	44,599			
SPX/CS/200305/2789.65-2977.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/05/2019	03/05/2020	03/05/2020	Expiration	(211)	589,224	2789.65	21,389	39,646							(3,824)	39,646			
SPX/CS/200430/2945.83-3144.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/01/2019	04/30/2020	04/30/2020	Expiration	(212)	623,839	2945.83	23,125								(7,708)				
SPX/CS/200424/2639.40-3206.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/25/2018	04/24/2020	04/24/2020	Expiration	(2,104)	5,554,310	2639.4	469,895	415,279							(74,056)	415,279			
SPX/CS/200424/2639.40-3286.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/25/2018	04/24/2020	04/24/2020	Expiration	(1,326)	3,498,934	2639.4	313,504	261,605							(49,409)	261,605			
SPX/CS/200424/2927.25-3125.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2019	04/24/2020	04/24/2020	Expiration	(242)	709,195	2927.25	25,957								(8,193)				
SPX/AVGCS/200424/25/2926.17-3176.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	04/24/2020	Expiration	(1,541)	4,509,842	2926.17	137,550	74,569							(43,784)	74,569			
SPX/AVGCS/200424/25/2926.17-3207.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	04/24/2020	Expiration	(989)	2,894,838	2926.17	90,898	47,865							(28,934)	47,865			
SPX/QLQ/200424/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/25/2019	04/24/2020	04/24/2020	Expiration	(936,370)	936,370	2.7%	36,518								(11,624)				
SPX/QLQ/200424/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	04/24/2020	Expiration	(2,086,952)	2,086,952	2.9%	85,565								(27,236)				

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SPX/QLD/200424/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	04/24/2020	Expiration	(2,826,228)	2,826,228	3.2%	123,506								(39,313)				
SPX/CS/200424/2926.17-3035.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	04/24/2020	Expiration	(472)	1,382,099	2926.17	30,406								(9,679)				
SPX/CS/200424/2926.17-3050.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	04/25/2019	04/24/2020	04/24/2020	Expiration	(1,054)	3,084,590	2926.17	75,881								(24,154)				
SPX/CS/200424/2926.17-3063.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	04/24/2020	Expiration	(277)	809,599	2926.17	21,697								(6,906)				
SPX/CS/200424/2926.17-3152.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/25/2019	04/24/2020	04/24/2020	Expiration	(16,236)	47,510,614	2926.17	1,884,746								(599,933)				
SPX/CS/200424/2926.17-3160.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	04/24/2020	Expiration	(348)	1,018,263	2926.17	41,443								(13,192)				
SPX/CS/200424/2926.17-3182.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	04/24/2020	Expiration	(19,418)	56,820,578	2926.17	2,448,967								(779,530)				
SPX/CS/200424/2926.17-3218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/25/2019	04/24/2020	04/24/2020	Expiration	(786)	2,300,561	2926.17	107,643								(34,264)				
SPX/CS/200424/2926.17-3248.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/25/2019	04/24/2020	04/24/2020	Expiration	(6,204)	18,154,136	2926.17	893,183								(284,309)				
SPX/CS/200424/2926.17-3321.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	04/24/2020	Expiration	(324)	946,806	2926.17	50,938								(16,214)				
SPX_INDU_NDX/ARBCS/200424/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	04/24/2020	Expiration	(1,305,353)	1,305,353	5.75%	38,377		30,764						(12,216)	30,764			
SPX_INDU_NDX/ARBCS/200424/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	04/24/2020	Expiration	(1,687,075)	1,687,075	8.50%	60,566		39,760						(19,279)	39,760			
SPX/CS/200424/2939.88-3138.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/26/2019	04/24/2020	04/24/2020	Expiration	(258)	759,840	2939.88	27,597								(8,887)				
SPX/CS/200424/2826.06-2955.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	04/24/2020	04/24/2020	Expiration	(293)	828,676	2826.06	21,546		3,132						(7,491)	3,132			
SPX/CS/200424/2826.06-3122.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	04/24/2020	04/24/2020	Expiration	(334)	944,995	2826.06	45,643		3,571						(15,870)	3,571			
SPX/CS/200424/2826.06-3207.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	04/24/2020	04/24/2020	Expiration	(569)	1,609,333	2826.06	87,387		6,082						(30,384)	6,082			
SPX/CS/200424/2639.40-3431.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	04/24/2020	04/24/2020	Expiration	(412)	1,086,955	2639.4	103,696		81,269						(64,738)	81,269			
SPX/CS/200423/2933.68-3131.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/23/2019	04/23/2020	04/23/2020	Expiration	(419)	1,228,333	2933.68	44,711								(13,988)				
SPX/CS/200417/2900.45-3092.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/17/2019	04/17/2020	04/17/2020	Expiration	(245)	711,553	2900.45	25,616								(7,649)				
SPX/CS/200417/2905.03-3099.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/18/2019	04/17/2020	04/17/2020	Expiration	(361)	1,050,063	2905.03	38,327								(11,444)				
SPX/CS/200416/2907.06-3103.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/16/2019	04/16/2020	04/16/2020	Expiration	(467)	1,358,555	2907.06	48,908								(14,345)				
SPX/CS/200409/2656.87-3228.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2018	04/09/2020	04/09/2020	Expiration	(1,555)	4,132,607	2656.87	350,445		206,796						(47,899)	206,796			
SPX/CS/200409/2656.87-3308.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2018	04/09/2020	04/09/2020	Expiration	(1,768)	4,696,715	2656.87	424,113		235,024						(57,968)	235,024			

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SPX/CS/200409/2656.87-3453.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2018	04/09/2020	04/09/2020	Expiration	(758)	2,013,707	2656.87	195,330	100,766							(26,698)	100,766			
SPX/AVGCS/200409/10/2888.21-3133.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(1,563)	4,515,566	2888.21	141,337	189,430							(38,798)	189,430			
SPX/AVGCS/200409/10/2888.21-3148.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(192)	554,882	2888.21	17,701	23,278							(4,859)	23,278			
SPX/AVGCS/200409/10/2888.21-3165.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(1,122)	3,241,654	2888.21	105,030	135,989							(28,832)	135,989			
SPX/CLQ/200409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/10/2019	04/09/2020	04/09/2020	Expiration	(1,869,686)	1,869,686	2.7%	71,983								(19,760)				
SPX/CLQ/200409/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(1,739,627)	1,739,627	2.9%	71,151								(19,532)				
SPX/CLQ/200409/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(4,646,651)	4,646,651	3%	202,594								(55,614)				
SPX/CS/200409/2888.21-2996.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/10/2019	04/09/2020	04/09/2020	Expiration	(1,027)	2,966,617	2888.21	64,672								(17,753)				
SPX/CS/200409/2888.21-3010.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(451)	1,303,621	2888.21	31,808								(8,732)				
SPX/CS/200409/2888.21-3019.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	04/09/2020	Expiration	(276)	796,872	2888.21	20,639								(5,666)				
SPX/CS/200409/2888.21-3111.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/10/2019	04/09/2020	04/09/2020	Expiration	(17,100)	49,387,789	2888.21	1,940,940								(532,807)				
SPX/CS/200409/2888.21-3119.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	04/09/2020	Expiration	(495)	1,431,044	2888.21	57,814								(15,871)				
SPX/CS/200409/2888.21-3140.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	04/09/2020	Expiration	(24,081)	69,550,277	2888.21	2,976,752								(617,148)				
SPX/CS/200409/2888.21-3177.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	04/09/2020	Expiration	(679)	1,962,110	2888.21	91,434								(25,100)				
SPX/CS/200409/2888.21-3205.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2019	04/09/2020	04/09/2020	Expiration	(11,650)	33,647,769	2888.21	1,645,376								(451,672)				
SPX/CS/200409/2888.21-3278.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	04/09/2020	Expiration	(608)	1,755,796	2888.21	94,111								(25,834)				
SPX_INDU_NDX/ARBCS/200409/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	04/09/2020	Expiration	(1,368,541)	1,368,541	5.75%	40,098	72,518							(11,007)	72,518			
SPX_INDU_NDX/ARBCS/200409/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	04/09/2020	Expiration	(2,256,271)	2,256,271	8.50%	81,903	119,557							(22,483)	119,557			
SPX/CS/200409/2881.40-3013.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	04/09/2020	04/09/2020	Expiration	(212)	609,721	2881.4	15,975								(4,817)				
SPX/CS/200409/2881.40-3270.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	04/09/2020	04/09/2020	Expiration	(444)	1,279,805	2881.4	69,877								(21,071)				
SPX/CS/200402/2867.24-3060.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/02/2019	04/02/2020	04/02/2020	Expiration	(319)	914,261	2867.24	32,822								(8,343)				
SPX/CS/200529/2783.02-2972.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/29/2019	05/29/2020	05/29/2020	Expiration	(298)	828,003	2783.02	29,808	56,505							(12,372)	56,505			
SPX/CS/200522/2721.33-3306.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/22/2020	05/22/2020	Expiration	(1,657)	4,509,556	2721.33	373,391	387,964							(74,468)	387,964			

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SPX/CS/200522/2721.33-3388.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/22/2020	05/22/2020	Expiration	(1,075)	2,926,541	2721.33	255,194	251,775							(50,896)	251,775			
SPX/CS/200522/2721.33-3537.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/25/2018	05/22/2020	05/22/2020	Expiration	(856)	2,328,917	2721.33	214,260	200,360							(42,732)	200,360			
SPX/CS/200522/2856.27-3048.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2019	05/22/2020	05/22/2020	Expiration	(235)	671,341	2856.27	24,303	23,311							(9,572)	23,311			
SPX/AVGCS/200522/25/2826.06-3067.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	05/22/2020	Expiration	(1,802)	5,092,749	2826.06	171,116	287,026							(68,350)	287,026			
SPX/AVGCS/200522/25/2826.06-3097.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	05/22/2020	Expiration	(967)	2,731,606	2826.06	95,606	153,952							(38,188)	153,952			
SPX/CLQ/200522/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/24/2019	05/22/2020	05/22/2020	Expiration	(2,010,836)	2,010,836	2.7%	74,602								(29,799)				
SPX/CLQ/200522/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/24/2019	05/22/2020	05/22/2020	Expiration	(1,033,920)	1,033,920	2.9%	40,736								(16,271)				
SPX/CLQ/200522/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/24/2019	05/22/2020	05/22/2020	Expiration	(2,792,104)	2,792,104	3.2%	118,385								(47,287)				
SPX/CS/200522/2826.06-2932.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/22/2020	05/22/2020	Expiration	(1,331)	3,760,456	2826.06	81,226	141,021							(32,444)	141,021			
SPX/CS/200522/2826.06-2949.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6XB10IKW742C15	05/24/2019	05/22/2020	Expiration	(557)	1,574,268	2826.06	38,884	68,690							(15,532)	68,690			
SPX/CS/200522/2826.06-3044.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJIM9Y8XKCSX06	05/24/2019	05/22/2020	Expiration	(15,347)	43,371,605	2826.06	1,717,516	1,985,751							(686,033)	1,985,751			
SPX/CS/200522/2826.06-3052.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJIM9Y8XKCSX06	05/24/2019	05/22/2020	Expiration	(729)	2,061,050	2826.06	83,679	94,364							(33,424)	94,364			
SPX/CS/200522/2826.06-3073.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G56SEF7VJP5170UK5573	05/24/2019	05/22/2020	Expiration	(21,832)	61,699,786	2826.06	2,671,601	2,824,899							(1,067,127)	2,824,899			
SPX/CS/200522/2826.06-3108.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784FSXWPLTIKTBV3E584	05/24/2019	05/22/2020	Expiration	(431)	1,218,788	2826.06	57,771	55,802							(23,075)	55,802			
SPX/CS/200522/2826.06-3136.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	05/24/2019	05/22/2020	Expiration	(6,127)	17,314,182	2826.06	869,172	792,723							(947,176)	792,723			
SPX/CS/200522/2826.06-3207.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784FSXWPLTIKTBV3E584	05/24/2019	05/22/2020	Expiration	(273)	770,315	2826.06	42,675	35,269							(17,046)	35,269			
SPX_INDU_NDX/ARBCS/200522/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES7IP3U3RH1GC71XBU11	05/24/2019	05/22/2020	Expiration	(1,255,084)	1,255,084	5.75%	38,280	72,167							(15,290)	72,167			
SPX_INDU_NDX/ARBCS/200522/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES7IP3U3RH1GC71XBU11	05/24/2019	05/22/2020	Expiration	(2,066,928)	2,066,928	8.50%	79,783	175,689							(31,868)	175,689			
SPX/CS/200522/2917.38-3223.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES7IP3U3RH1GC71XBU11	06/25/2019	05/22/2020	Expiration	(562)	1,639,536	2917.38	75,747	21,395							(32,862)	21,395			
SPX/CS/200522/2917.38-3238.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES7IP3U3RH1GC71XBU11	06/25/2019	05/22/2020	Expiration	(665)	1,939,434	2917.38	91,735	25,308							(39,799)	25,308			
SPX/CS/200522/2917.38-3311.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES7IP3U3RH1GC71XBU11	06/25/2019	05/22/2020	Expiration	(3,307)	9,647,288	2917.38	493,941	125,891							(214,294)	125,891			
SPX/CS/200521/2864.36-3055.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJIM9Y8XKCSX06	05/21/2019	05/21/2020	Expiration	(356)	1,020,854	2864.36	36,853	29,991							(14,412)	29,991			
SPX/CS/200515/2850.96-3043.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJIM9Y8XKCSX06	05/15/2019	05/15/2020	Expiration	(296)	844,062	2850.96	30,808	3,772							(11,532)	3,772			

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SPX/CS/200515/2876.32-3068.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/16/2019	05/15/2020	05/15/2020	Expiration	(195)	561,031	2876.32	20,478								(7,730)				
SPX/CS/200514/2834.41-3025.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/15/2019	05/14/2020	05/14/2020	Expiration	(360)	1,019,582	2834.41	38,466	6,512							(14,330)	6,512			
SPX/CS/200508/2723.07-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/10/2018	05/08/2020	05/08/2020	Expiration	(386)	1,050,201	2723.07	96,093	79,729							(17,092)	79,729			
SPX/AVGCS/200508/10/2881.40-3126.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	05/08/2020	Expiration	(1,461)	4,208,512	2881.4	143,931	192,804							(51,636)	192,804			
SPX/AVGCS/200508/10/2881.40-3140.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/10/2019	05/08/2020	05/08/2020	Expiration	(343)	988,347	2881.4	34,790	45,279							(12,481)	45,279			
SPX/AVGCS/200508/10/2881.40-3160.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	05/08/2020	Expiration	(858)	2,472,135	2881.4	88,502	113,255							(31,751)	113,255			
SPX/CLQ/200508/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/10/2019	05/08/2020	05/08/2020	Expiration	(1,848,221)	1,848,221	2.7%	70,602								(25,329)				
SPX/CLQ/200508/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/10/2019	05/08/2020	05/08/2020	Expiration	(1,181,089)	1,181,089	2.9%	47,834								(17,161)				
SPX/CLQ/200508/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/10/2019	05/08/2020	05/08/2020	Expiration	(3,104,833)	3,104,833	3%	135,681								(48,677)				
SPX/CS/200508/2881.40-2989.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/10/2019	05/08/2020	05/08/2020	Expiration	(4,321)	12,451,128	2881.4	270,812	209,146							(97,156)	209,146			
SPX/CS/200508/2881.40-3003.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/08/2020	05/08/2020	Expiration	(214)	617,803	2881.4	15,198	10,377							(5,452)	10,377			
SPX/CS/200508/2881.40-3014.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/08/2020	05/08/2020	Expiration	(259)	746,650	2881.4	19,786	12,542							(7,098)	12,542			
SPX/CS/200508/2881.40-3104.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/10/2019	05/08/2020	05/08/2020	Expiration	(19,274)	55,537,245	2881.4	2,227,044	932,881							(798,968)	932,881			
SPX/CS/200508/2881.40-3111.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/10/2019	05/08/2020	05/08/2020	Expiration	(891)	2,567,979	2881.4	105,287	43,135							(37,773)	43,135			
SPX/CS/200508/2881.40-3133.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	05/08/2020	Expiration	(21,830)	62,901,375	2881.4	2,761,370	1,056,579							(990,661)	1,056,579			
SPX/CS/200508/2881.40-3169.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	05/08/2020	Expiration	(750)	2,159,655	2881.4	103,663	36,277							(37,190)	36,277			
SPX/CS/200508/2881.40-3198.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	05/08/2020	Expiration	(9,930)	28,611,661	2881.4	1,450,611	480,601							(520,417)	480,601			
SPX_INDU_NDX/ARBGS/200508/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/10/2019	05/08/2020	05/08/2020	Expiration	(1,038,235)	1,038,235	5.75%	31,459	59,699							(11,286)	59,699			
SPX_INDU_NDX/ARBGS/200508/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/10/2019	05/08/2020	05/08/2020	Expiration	(1,664,525)	1,664,525	8.50%	64,251	109,118							(23,050)	109,118			
SPX/CS/200508/2886.73-3019.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/10/2019	05/08/2020	05/08/2020	Expiration	(253)	730,165	2886.73	18,692	10,894							(7,282)	10,894			
SPX/CS/200508/2886.73-3189.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/10/2019	05/08/2020	05/08/2020	Expiration	(218)	628,772	2886.73	29,238	9,381							(11,390)	9,381			
SPX/CS/200508/2886.73-3204.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	05/08/2020	05/08/2020	Expiration	(497)	1,436,073	2886.73	68,213	21,426							(26,574)	21,426			
SPX/CS/200508/2886.73-3276.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	05/08/2020	05/08/2020	Expiration	(1,114)	3,215,263	2886.73	165,908	47,972							(64,633)	47,972			

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SCHEDULE DB - PART A - SECTION 2

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SPX/CS/200508/2723.07-3390.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	05/08/2020	05/08/2020	Expiration	(1,408)	3,835,037	2723.07	331,002		291,148						(215,576)	291,148			
SPX/CS/200508/2723.07-3308.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	05/08/2020	05/08/2020	Expiration	(1,526)	4,154,582	2723.07	340,718		315,408						(221,903)	315,408			
SPX/CS/200507/2884.05-3077.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/07/2019	05/07/2020	05/07/2020	Expiration	(267)	769,675	2884.05	28,401								(9,996)				
SPX/CS/200501/2945.64-3145.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/06/2019	05/01/2020	05/01/2020	Expiration	(228)	671,795	2945.64	23,468								(7,978)				
SPX/CS/200626/2924.92-3120.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/27/2019	06/26/2020	06/26/2020	Expiration	(180)	526,459	2924.92	18,637		15,143						(9,187)	15,143			
SPX/CS/200625/2717.07-3301.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/25/2018	06/25/2020	06/25/2020	Expiration	(1,599)	4,345,882	2717.07	374,224		586,511						(90,689)	586,511			
SPX/CS/200625/2717.07-3383.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2018	06/25/2020	06/25/2020	Expiration	(2,173)	5,905,141	2717.07	538,549		796,945						(130,512)	796,945			
SPX/CS/200625/2717.07-3532.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2018	06/25/2020	06/25/2020	Expiration	(371)	1,009,319	2717.07	97,702		136,216						(23,677)	136,216			
SPX/AVGCS/200625/25/2917.38-3165.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	06/25/2019	06/25/2020	06/25/2020	Expiration	(1,598)	4,662,533	2917.38	149,201		130,765						(72,517)	130,765			
SPX/AVGCS/200625/25/2917.38-3179.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	06/25/2019	06/25/2020	06/25/2020	Expiration	(250)	729,052	2917.38	23,840		20,447						(11,587)	20,447			
SPX/AVGCS/200625/25/2917.38-3197.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	06/25/2019	06/25/2020	06/25/2020	Expiration	(1,032)	3,011,601	2917.38	100,286		84,463						(48,743)	84,463			
SPX/CLQ/200625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	06/25/2020	Expiration	(3,033,599)	3,033,599	2.7%	108,603								(52,785)				
SPX/CLQ/200625/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	06/25/2020	Expiration	(1,663,371)	1,663,371	2.9%	62,875								(30,560)				
SPX/CLQ/200625/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	06/25/2020	Expiration	(2,836,183)	2,836,183	3%	115,149								(55,966)				
SPX/CS/200625/2917.38-3026.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2019	06/25/2020	06/25/2020	Expiration	(736)	2,147,405	2917.38	45,740		80,526						(22,231)	80,526			
SPX/CS/200625/2917.38-3041.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2019	06/25/2020	06/25/2020	Expiration	(260)	757,756	2917.38	18,035		32,205						(8,765)	32,205			
SPX/CS/200625/2917.38-3049.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2019	06/25/2020	06/25/2020	Expiration	(298)	868,104	2917.38	21,789		39,400						(10,590)	39,400			
SPX/CS/200625/2917.38-3113.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2019	06/25/2020	06/25/2020	Expiration	(307)	895,722	2917.38	31,171		51,084						(15,150)	51,084			
SPX/CS/200625/2917.38-3143.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2019	06/25/2020	06/25/2020	Expiration	(19,480)	56,830,825	2917.38	2,193,670		3,241,097						(1,066,197)	3,241,097			
SPX/CS/200625/2917.38-3150.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	06/25/2020	Expiration	(721)	2,102,866	2917.38	83,273		119,928						(40,474)	119,928			
SPX/CS/200625/2917.38-3172.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2019	06/25/2020	06/25/2020	Expiration	(19,888)	58,019,765	2917.38	2,448,434		3,308,903						(1,190,021)	3,308,903			
SPX/CS/200625/2917.38-3209.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	06/25/2020	Expiration	(537)	1,567,179	2917.38	71,463		89,377						(34,734)	89,377			
SPX/CS/200625/2917.38-3238.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	06/25/2020	Expiration	(14,350)	41,864,785	2917.38	2,022,069		2,387,575						(982,793)	2,387,575			

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SPX/CS/200625/2917.38-3311.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1G671XBU11	06/25/2019	06/25/2020	06/25/2020	Expiration	(479)	1,398,711	2917.38	73,712	79,769							(35,827)			79,769	
SPX_INDU_NDX/ARBCS/200625/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1G671XBU11	06/25/2019	06/25/2020	06/25/2020	Expiration	(1,626,590)	1,626,590	5.75%	48,635	93,529							(23,638)			93,529	
SPX_INDU_NDX/ARBCS/200625/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1G671XBU11	06/25/2019	06/25/2020	06/25/2020	Expiration	(2,502,102)	2,502,102	8.50%	93,078	165,068							(45,239)			165,068	
SPX/CS/200625/3003.67-3139.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKTBV3E584	07/25/2019	06/25/2020	06/25/2020	Expiration	(280)	839,729	3003.67	21,329	22,391							(11,384)			22,391	
SPX/CS/200625/3003.67-3319.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKTBV3E584	07/25/2019	06/25/2020	06/25/2020	Expiration	(982)	2,948,342	3003.67	135,919	78,615							(72,545)			78,615	
SPX/CS/200625/3003.67-3409.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKTBV3E584	07/25/2019	06/25/2020	06/25/2020	Expiration	(1,308)	3,928,521	3003.67	199,962	104,750							(106,728)			104,750	
SPX/CS/200619/2926.46-3124.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGZ61BM/R72	06/19/2019	06/19/2020	06/19/2020	Expiration	(207)	606,484	2926.46	21,451	35,496							(10,067)			35,496	
SPX/CS/200619/2954.18-3155.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PRFIMMUCUFXT09	06/20/2019	06/19/2020	06/19/2020	Expiration	(261)	769,599	2954.18	27,013	37,399							(12,784)			37,399	
SPX/CS/200618/2917.75-3114.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PRFIMMUCUFXT09	06/18/2019	06/18/2020	06/18/2020	Expiration	(187)	544,775	2917.75	19,176	36,674							(8,945)			36,674	
SPX/CS/200612/2879.84-3080.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYD0JBGJJIY9T8/KCSX06	06/13/2019	06/12/2020	06/12/2020	Expiration	(184)	530,747	2879.84	19,600	29,710							(8,889)			29,710	
SPX/CS/200612/2886.98-3081.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGZ61BM/R72	06/14/2019	06/12/2020	06/12/2020	Expiration	(252)	726,910	2886.98	25,871	38,859							(11,766)			38,859	
SPX/CS/200611/2885.72-3079.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYD0JBGJJIY9T8/KCSX06	06/12/2019	06/11/2020	06/11/2020	Expiration	(179)	517,018	2885.72	18,416	20,832							(8,253)			20,832	
SPX/CS/200610/2779.03-3460.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYD0JBGJJIY9T8/KCSX06	06/08/2018	06/10/2020	06/10/2020	Expiration	(1,390)	3,863,899	2779.03	337,318	571,598							(74,699)			571,598	
SPX/CS/200610/2779.03-3612.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	06/08/2018	06/10/2020	06/10/2020	Expiration	(310)	860,886	2779.03	79,546	127,353							(17,615)			127,353	
SPX/AVGCS/200610/10/2886.73-3132.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	06/10/2019	06/10/2020	06/10/2020	Expiration	(1,456)	4,202,822	2886.73	134,911	221,239							(59,918)			221,239	
SPX/AVGCS/200610/10/2886.73-3146.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	06/10/2019	06/10/2020	06/10/2020	Expiration	(312)	900,974	2886.73	29,642	47,428							(13,165)			47,428	
SPX/AVGCS/200610/10/2886.73-3163.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYD0JBGJJIY9T8/KCSX06	06/10/2019	06/10/2020	06/10/2020	Expiration	(880)	2,540,585	2886.73	85,110	133,738							(37,800)			133,738	
SPX/QLQ/200610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TIEFA76	06/10/2019	06/10/2020	06/10/2020	Expiration	(1,897,857)	1,897,857	2.7%	68,323								(30,345)				
SPX/QLQ/200610/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TIEFA76	06/10/2019	06/10/2020	06/10/2020	Expiration	(3,296,695)	3,296,695	2.9%	125,274								(55,639)				
SPX/QLQ/200610/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	06/10/2019	06/10/2020	06/10/2020	Expiration	(2,508,967)	2,508,967	3%	102,868	23,037							(45,687)			23,037	
SPX/CS/200610/2886.73-2996.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale OIKLU6X1B10IK7X42C15	06/10/2019	06/10/2020	06/10/2020	Expiration	(1,599)	4,616,903	2886.73	97,417	175,305							(43,266)			175,305	
SPX/CS/200610/2886.73-3018.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale OIKLU6X1B10IK7X42C15	06/10/2019	06/10/2020	06/10/2020	Expiration	(445)	1,283,237	2886.73	32,466	58,442							(14,419)			58,442	
SPX/CS/200610/2886.73-3110.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1G671XBU11	06/10/2019	06/10/2020	06/10/2020	Expiration	(19,755)	57,028,641	2886.73	2,201,306	4,418,503							(97,675)			4,418,503	

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SPX/CS/200610/2886.73-3117.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	06/10/2020	Expiration	(634)	1,829,373	2886.73	72,443	146,351							(32,174)	146,351			
SPX/CS/200610/2886.73-3139.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	06/10/2020	Expiration	(21,774)	62,855,523	2886.73	2,633,646	5,499,883							(1,169,692)	5,499,883			
SPX/CS/200610/2886.73-3175.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	06/10/2020	Expiration	(450)	1,297,586	2886.73	59,429	129,757							(26,395)	129,757			
SPX/CS/200610/2886.73-3204.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	06/10/2020	Expiration	(5,045)	14,562,766	2886.73	701,925	1,530,621							(311,749)	1,530,621			
SPX/CS/200610/2886.73-3276.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	06/10/2020	Expiration	(1,624)	4,687,943	2886.73	248,461	492,727							(110,350)	492,727			
SPX_INDJ_NDX/ARBCS/200610/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	06/10/2019	06/10/2020	06/10/2020	Expiration	(1,695,895)	1,695,895	5.75%	50,538	97,514							(22,446)	97,514			
SPX_INDJ_NDX/ARBCS/200610/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	06/10/2020	Expiration	(3,129,702)	3,129,702	8.50%	116,425	266,025							(51,708)	266,025			
SPX/CS/200610/2993.07-3397.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	06/10/2020	06/10/2020	Expiration	(963)	2,882,284	2993.07	144,114	189,776							(69,880)	189,776			
SPX/CS/200610/2779.03-3376.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	10/23/2019	06/10/2020	06/10/2020	Expiration	(1,408)	3,913,616	2779.03	324,831	578,954							(227,525)	578,954			
SPX/CS/200605/2826.15-3014.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/05/2019	06/05/2020	06/05/2020	Expiration	(179)	506,933	2826.15	17,682	33,821							(7,611)	33,821			
SPX/CS/200604/2803.27-2993.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/04/2019	06/04/2020	06/04/2020	Expiration	(224)	627,557	2803.27	22,090	42,646							(9,441)	42,646			
SPX/CS/200731/2980.38-3180.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/31/2019	07/31/2020	07/31/2020	Expiration	(193)	574,851	2980.38	20,522	38,653							(12,005)	38,653			
SPX/CS/200730/3013.18-3217.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/30/2019	07/30/2020	07/30/2020	Expiration	(190)	573,036	3013.18	20,687	38,929							(12,043)	38,929			
SPX/CS/200727/3025.86-3225.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/26/2019	07/27/2020	07/27/2020	Expiration	(178)	537,319	3025.86	18,591	35,391							(10,780)	35,391			
SPX/CS/200724/2846.07-3457.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	07/24/2020	Expiration	(1,639)	4,663,666	2846.07	387,084	605,573							(109,593)	605,573			
SPX/CS/200724/2846.07-3544.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	07/24/2020	Expiration	(1,135)	3,231,427	2846.07	280,811	419,598							(79,504)	419,598			
SPX/CS/200724/2846.07-3699.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	07/24/2020	Expiration	(340)	966,485	2846.07	88,627	125,497							(25,092)	125,497			
SPX/AVGCS/200724/25/3003.67-3259.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2019	07/24/2020	07/24/2020	Expiration	(2,060)	6,188,315	3003.67	191,219	27,175							(109,345)	27,175			
SPX/AVGCS/200724/25/3003.67-3283.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2019	07/24/2020	07/24/2020	Expiration	(1,268)	3,809,142	3003.67	121,893	16,727							(69,702)	16,727			
SPX/CLQ/200724/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	07/24/2020	Expiration	(1,246,095)	1,246,095	2.7%	46,853								(26,792)				
SPX/CLQ/200724/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	07/24/2020	Expiration	(1,557,573)	1,557,573	2.9%	61,524								(35,181)				
SPX/CLQ/200724/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	07/24/2020	Expiration	(3,780,384)	3,780,384	3%	159,154								(91,009)				
SPX/CS/200724/3003.67-3116.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	07/24/2020	Expiration	(603)	1,812,005	3003.67	38,958	67,952							(22,277)	67,952			

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SPX/CS/200724/3003.67-3131.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/25/2019	07/24/2020	07/24/2020	Expiration	(366)	1,100,314	3003.67	26,518	46,765							(15,164)	46,765			
SPX/CS/200724/3003.67-3139.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/25/2019	07/24/2020	07/24/2020	Expiration	(543)	1,631,026	3003.67	41,591	74,023							(23,783)	74,023			
SPX/CS/200724/3003.67-3206.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1YDQJBGJJIY9T8/KCSX06	07/25/2019	07/24/2020	07/24/2020	Expiration	(317)	951,317	3003.67	33,486	64,215							(19,149)	64,215			
SPX/CS/200724/3003.67-3236.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1YDQJBGJJIY9T8/KCSX06	07/25/2019	07/24/2020	07/24/2020	Expiration	(14,973)	44,972,622	3003.67	1,740,440	3,173,583							(995,238)	3,173,583			
SPX/CS/200724/3003.67-3243.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1YDQJBGJJIY9T8/KCSX06	07/25/2019	07/24/2020	07/24/2020	Expiration	(386)	1,160,868	3003.67	46,203	81,919							(26,420)	81,919			
SPX/CS/200724/3003.67-3266.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGZ61BM/R72	07/25/2019	07/24/2020	07/24/2020	Expiration	(20,532)	61,671,422	3003.67	2,596,367	4,351,968							(1,484,683)	4,351,968			
SPX/CS/200724/3003.67-3304.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/25/2019	07/24/2020	07/24/2020	Expiration	(741)	2,225,994	3003.67	101,951	157,082							(58,298)	157,082			
SPX/CS/200724/3003.67-3334.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/25/2019	07/24/2020	07/24/2020	Expiration	(8,103)	24,339,887	3003.67	1,173,183	1,717,593							(670,862)	1,717,593			
SPX/CS/200724/3003.67-3409.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/25/2019	07/24/2020	07/24/2020	Expiration	(270)	811,046	3003.67	42,661	57,233							(24,395)	57,233			
SPX_INDUL_NDX/ARBCS/200724/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1G671XB11	07/25/2019	07/24/2020	07/24/2020	Expiration	(1,546,782)	1,546,782	5.75%	45,011	67,548							(25,739)	67,548			
SPX_INDUL_NDX/ARBCS/200724/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYJLNB3868	07/25/2019	07/24/2020	07/24/2020	Expiration	(2,374,672)	2,374,672	8.50%	85,013	103,702							(48,613)	103,702			
SPX/CS/200724/3025.86-3230.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPRMMJCUFX09	07/26/2019	07/24/2020	07/24/2020	Expiration	(171)	516,210	3025.86	18,171	32,375							(10,471)	32,375			
SPX/CS/200724/2847.11-3146.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA7QJXC56	08/23/2019	07/24/2020	07/24/2020	Expiration	(194)	552,368	2847.11	27,397	57,999							(17,008)	57,999			
SPX/CS/200724/2847.11-3231.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA7QJXC56	08/23/2019	07/24/2020	07/24/2020	Expiration	(1,388)	3,952,313	2847.11	220,539	511,574							(136,910)	511,574			
SPX/CS/200723/3005.47-3207.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/23/2019	07/23/2020	07/23/2020	Expiration	(191)	572,945	3005.47	20,454	38,569							(11,541)	38,569			
SPX/CS/200717/2984.42-3185.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPRMMJCUFX09	07/17/2019	07/17/2020	07/17/2020	Expiration	(224)	668,749	2984.42	23,674	45,101							(12,961)	45,101			
SPX/CS/200717/2995.11-3196.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTIKTBV3E584	07/18/2019	07/17/2020	07/17/2020	Expiration	(191)	571,925	2995.11	20,132	38,494							(11,115)	38,494			
SPX/CS/200716/3004.04-3206.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1YDQJBGJJIY9T8/KCSX06	07/16/2019	07/16/2020	07/16/2020	Expiration	(262)	787,028	3004.04	27,861	52,985							(15,176)	52,985			
SPX/CS/200715/3014.30-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1YDQJBGJJIY9T8/KCSX06	07/15/2019	07/15/2020	07/15/2020	Expiration	(168)	506,469	3014.3	17,676	34,024							(9,578)	34,024			
SPX/CS/200714/3013.77-3215.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPRMMJCUFX09	07/12/2019	07/14/2020	07/14/2020	Expiration	(187)	562,529	3013.77	19,745	34,297							(10,645)	34,297			
SPX/CS/200713/3013.77-3216.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPRMMJCUFX09	07/12/2019	07/13/2020	07/13/2020	Expiration	(174)	525,434	3013.77	18,495	24,661							(9,947)	24,661			
SPX/CS/200710/2793.84-3631.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIWZ7FF32WIEFA76	07/10/2018	07/10/2020	07/10/2020	Expiration	(361)	1,009,421	2793.84	93,775	141,341							(24,685)	141,341			
SPX/AVGCS/200710/10/2993.07-3248.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5SSEF7VJP5170UK5573	07/10/2019	07/10/2020	07/10/2020	Expiration	(1,613)	4,827,255	2993.07	148,438	89,376							(78,365)	89,376			

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SPX/AVGCS/2007/10/10/2993.07-3280.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2019	07/10/2020	07/10/2020	Expiration	(1,013)	3,032,546	2993.07	96,283	62,429							(50,831)	62,429			
SPX/CLQ/2007/10/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2019	07/10/2020	07/10/2020	Expiration	(2,571,481)	2,571,481	2.7%	94,116								(49,687)				
SPX/CLQ/2007/10/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2019	07/10/2020	07/10/2020	Expiration	(1,606,978)	1,606,978	2.9%	62,029								(32,747)				
SPX/CLQ/2007/10/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2019	07/10/2020	07/10/2020	Expiration	(4,943,527)	4,943,527	3.2%	203,673								(107,526)				
SPX/CS/2007/10/2993.07-3108.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	07/10/2020	Expiration	(2,062)	6,170,690	2993.07	135,138	237,998							(71,344)	237,998			
SPX/CS/2007/10/2993.07-3224.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	07/10/2020	Expiration	(16,635)	49,790,182	2993.07	1,911,878	3,193,451							(1,009,344)	3,193,451			
SPX/CS/2007/10/2993.07-3232.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	07/10/2020	Expiration	(689)	2,062,999	2993.07	81,076	132,317							(42,803)	132,317			
SPX/CS/2007/10/2993.07-3254.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	07/10/2020	Expiration	(21,743)	65,078,594	2993.07	2,713,777	4,174,021							(1,432,693)	4,174,021			
SPX/CS/2007/10/2993.07-3292.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	07/10/2020	07/10/2020	Expiration	(418)	1,251,572	2993.07	56,696	80,274							(29,932)	80,274			
SPX/CS/2007/10/2993.07-3322.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	07/10/2019	07/10/2020	07/10/2020	Expiration	(7,226)	21,627,698	2993.07	1,022,990	1,387,161							(540,070)	1,387,161			
SPX/CS/2007/10/2993.07-3397.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	07/10/2020	07/10/2020	Expiration	(169)	506,161	2993.07	26,169	32,464							(13,815)	32,464			
SPX_IND_NDX/ARBCS/2007/10/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/10/2019	07/10/2020	07/10/2020	Expiration	(1,487,963)	1,487,963	5.75%	42,853	85,558							(22,624)	85,558			
SPX_IND_NDX/ARBCS/2007/10/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/10/2019	07/10/2020	07/10/2020	Expiration	(2,568,393)	2,568,393	8.50%	90,407	149,680							(47,729)	149,680			
SPX/CS/2007/10/2999.91-3201.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/11/2019	07/10/2020	07/10/2020	Expiration	(169)	506,434	2999.91	18,029	31,253							(9,599)	31,253			
SPX/CS/2007/10/2918.65-3063.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/09/2019	07/10/2020	07/10/2020	Expiration	(372)	1,085,053	2918.65	29,730	53,954							(17,184)	53,954			
SPX/CS/2007/10/2918.65-3225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	07/10/2020	07/10/2020	Expiration	(278)	811,451	2918.65	38,544	74,062							(22,278)	74,062			
SPX/CS/2007/10/2918.65-3312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	07/10/2020	07/10/2020	Expiration	(8,161)	23,819,976	2918.65	1,276,751	2,174,089							(737,938)	2,174,089			
SPX/CS/2007/10/2793.84-3480.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	07/10/2020	07/10/2020	Expiration	(1,639)	4,579,182	2793.84	405,075	641,189							(297,896)	641,189			
SPX/CS/2007/10/2793.84-3394.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	07/10/2020	07/10/2020	Expiration	(1,750)	4,889,082	2793.84	411,172	684,580							(302,379)	684,580			
SPX/CS/2007/09/2979.63-3179.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/09/2019	07/09/2020	07/09/2020	Expiration	(260)	776,155	2979.63	27,631	44,913							(14,510)	44,913			
SPX/CS/2007/02/2995.82-3206.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/03/2019	07/02/2020	07/02/2020	Expiration	(212)	634,875	2995.82	23,109	28,438							(11,816)	28,438			
SPX/CS/2007/02/2990.41-3193.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/05/2019	07/02/2020	07/02/2020	Expiration	(208)	621,481	2990.41	22,125	29,012							(11,344)	29,012			
SPX/CS/2007/01/2964.33-3164.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/01/2019	07/01/2020	07/01/2020	Expiration	(208)	616,330	2964.33	22,003	31,505							(11,063)	31,505			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/200828/2887.94-3083.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association	08/28/2019	08/28/2020	08/28/2020	Expiration	(219)	633,773	2887.94	22,879	42,822							(15,210)	42,822			
SPX/CS/200827/2869.16-3063.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/27/2019	08/27/2020	08/27/2020	Expiration	(262)	750,546	2869.16	27,170	50,809							(17,911)	50,809			
SPX/CS/200825/2874.69-3492.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	08/25/2020	Expiration	(1,624)	4,669,678	2874.69	381,513	924,176							(124,510)	924,176			
SPX/CS/200825/2874.69-3580.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	08/25/2020	Expiration	(1,117)	3,211,648	2874.69	275,559	635,617							(89,932)	635,617			
SPX/CS/200825/2874.69-3737.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	08/25/2020	Expiration	(627)	1,802,094	2874.69	162,188	356,652							(52,932)	356,652			
SPX/AVGCS/200825/25/2847.11-3089.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Bank of America, National Association-NY	08/23/2019	08/25/2020	08/25/2020	Expiration	(1,549)	4,410,288	2847.11	162,299	339,958							(106,083)	339,958			
SPX/AVGCS/200825/25/2847.11-3103.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	08/23/2019	08/25/2020	08/25/2020	Expiration	(231)	657,825	2847.11	25,195	50,707							(16,468)	50,707			
SPX/AVGCS/200825/25/2847.11-3120.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/23/2019	08/25/2020	08/25/2020	Expiration	(1,409)	4,010,878	2847.11	156,745	309,170							(102,454)	309,170			
SPX/QLD/200825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/23/2019	08/25/2020	08/25/2020	Expiration	(1,767,236)	1,767,236	2.7%	59,556								(38,928)				
SPX/QLD/200825/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/23/2019	08/25/2020	08/25/2020	Expiration	(1,870,766)	1,870,766	2.9%	67,348								(44,020)				
SPX/QLD/200825/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/23/2019	08/25/2020	08/25/2020	Expiration	(3,067,502)	3,067,502	3.2%	120,553								(78,797)				
SPX/CS/200825/2847.11-2953.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/23/2019	08/25/2020	08/25/2020	Expiration	(944)	2,686,566	2847.11	58,245	100,749							(38,071)	100,749			
SPX/CS/200825/2847.11-2968.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/23/2019	08/25/2020	08/25/2020	Expiration	(751)	2,139,191	2847.11	51,768	90,914							(33,837)	90,914			
SPX/CS/200825/2847.11-2976.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/23/2019	08/25/2020	08/25/2020	Expiration	(390)	1,110,795	2847.11	28,547	50,516							(18,659)	50,516			
SPX/CS/200825/2847.11-3067.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/23/2019	08/25/2020	08/25/2020	Expiration	(14,540)	41,397,996	2847.11	1,668,339	3,206,149							(1,090,479)	3,206,149			
SPX/CS/200825/2847.11-3074.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/23/2019	08/25/2020	08/25/2020	Expiration	(723)	2,059,424	2847.11	85,054	164,755							(55,594)	164,755			
SPX/CS/200825/2847.11-3096.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	08/25/2020	Expiration	(21,025)	59,859,536	2847.11	2,651,841	5,237,665							(1,733,326)	5,237,665			
SPX/CS/200825/2847.11-3131.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	08/25/2020	Expiration	(472)	1,342,666	2847.11	64,985	134,266							(42,476)	134,266			
SPX/CS/200825/2847.11-3160.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	08/25/2020	Expiration	(12,329)	35,100,902	2847.11	1,804,186	3,860,334							(1,179,273)	3,860,334			
SPX/CS/200825/2847.11-3231.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	08/25/2020	Expiration	(447)	1,271,616	2847.11	72,101	171,798							(47,127)	171,798			
SPX_INDU_NDX/ARBCS/200825/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	08/25/2020	Expiration	(1,767,876)	1,767,876	5.75%	53,567	101,653							(35,013)	101,653			
SPX_INDU_NDX/ARBCS/200825/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	08/25/2020	Expiration	(2,828,658)	2,828,658	8.50%	109,469	240,436							(71,552)	240,436			
SPX/CS/200825/2984.87-3121.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2019	08/25/2020	08/25/2020	Expiration	(449)	1,338,716	2984.87	35,476	61,463							(25,309)	61,463			

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SPX/CS/200825/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	09/25/2019	08/25/2020	08/25/2020	Expiration	(281)	839,516	2984.87	41,556	88,149							(29,647)	88,149			
SPX/CS/200825/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	09/25/2019	08/25/2020	08/25/2020	Expiration	(1,186)	3,540,792	2984.87	197,930	478,010							(141,206)	478,010			
SPX/CS/200821/2922.95-3119.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/22/2019	08/21/2020	08/21/2020	Expiration	(173)	506,903	2922.95	18,350	34,034							(11,889)	34,034			
SPX/CS/200821/2924.43-3128.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/22/2019	08/21/2020	08/21/2020	Expiration	(259)	758,396	2924.43	28,078	52,940							(18,192)	52,940			
SPX/CS/200821/2847.11-3038.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/23/2019	08/21/2020	08/21/2020	Expiration	(475)	1,351,681	2847.11	48,661	91,063							(31,616)	91,063			
SPX/CS/200820/2900.51-3095.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/20/2019	08/20/2020	08/20/2020	Expiration	(278)	806,760	2900.51	29,124	54,266							(18,630)	54,266			
SPX/CS/200814/2847.60-3038.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/15/2019	08/14/2020	08/14/2020	Expiration	(332)	944,685	2847.6	33,536	63,457							(21,066)	63,457			
SPX/CS/200814/2888.68-3091.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/16/2019	08/14/2020	08/14/2020	Expiration	(303)	875,240	2888.68	32,471	61,304							(20,455)	61,304			
SPX/CS/200810/2833.28-3442.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	08/10/2018	08/10/2020	08/10/2020	Expiration	(2,546)	7,212,172	2833.28	597,889	1,341,973							(182,874)	1,341,973			
SPX/CS/200810/2833.28-3527.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	08/10/2018	08/10/2020	08/10/2020	Expiration	(1,780)	5,043,868	2833.28	439,825	938,515							(134,528)	938,515			
SPX/CS/200810/2833.28-3683.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2018	08/10/2020	08/10/2020	Expiration	(601)	1,702,306	2833.28	156,953	316,749							(48,006)	316,749			
SPX/AVGCS/200810/10/2918.65-3166.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	08/09/2019	08/10/2020	08/10/2020	Expiration	(1,841)	5,372,119	2918.65	181,040	318,160							(111,058)	318,160			
SPX/AVGCS/200810/10/2918.65-3181.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	08/09/2019	08/10/2020	08/10/2020	Expiration	(191)	557,978	2918.65	19,250	33,046							(11,809)	33,046			
SPX/AVGCS/200810/10/2918.65-3199.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	08/09/2019	08/10/2020	08/10/2020	Expiration	(939)	2,739,883	2918.65	96,718	162,268							(59,331)	162,268			
SPX/CLQ/200810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2020	08/10/2020	Expiration	(5,836,182)	5,836,182	2.7%	207,184	43,464							(127,096)	43,464			
SPX/CLQ/200810/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2020	08/10/2020	Expiration	(1,320,410)	1,320,410	2.9%	49,779	23,038							(30,537)	23,038			
SPX/CLQ/200810/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2020	08/10/2020	Expiration	(3,301,289)	3,301,289	3.2%	134,382	107,118							(82,424)	107,118			
SPX/CS/200810/2918.65-3028.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	08/10/2020	Expiration	(678)	1,979,198	2918.65	42,157	74,220							(25,861)	74,220			
SPX/CS/200810/2918.65-3050.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	08/10/2020	Expiration	(2,841)	8,290,805	2918.65	208,099	374,764							(127,657)	374,764			
SPX/CS/200810/2918.65-3144.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/09/2019	08/10/2020	08/10/2020	Expiration	(12,819)	37,414,063	2918.65	1,455,407	2,896,188							(892,813)	2,896,188			
SPX/CS/200810/2918.65-3152.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	08/10/2020	08/10/2020	Expiration	(632)	1,845,228	2918.65	73,809	147,617							(45,278)	147,617			
SPX/CS/200810/2918.65-3174.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/09/2019	08/10/2020	08/10/2020	Expiration	(15,488)	45,205,398	2918.65	1,925,750	3,965,443							(1,181,342)	3,965,443			
SPX/CS/200810/2918.65-3210.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	08/10/2020	08/10/2020	Expiration	(452)	1,320,528	2918.65	61,537	132,055							(37,749)	132,055			

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SPX/CS/200810/2918.65-3239.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale Wells Fargo Bank, National Association	08/09/2019	08/10/2020	08/10/2020	Expiration	(5,577)	16,278,346	2918.65	802,522		1,789,717						(492,304)	1,789,717			
SPX/CS/200810/2918.65-3314.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFMMJCUFXOT9	08/09/2019	08/10/2020	08/10/2020	Expiration	(407)	1,188,786	2918.65	65,264		161,086						(40,036)	161,086			
SPX_INDU_NDX/ARBCS/200810/10.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	08/10/2020	Expiration	(1,157,186)	1,157,186	5.75%	35,178		66,538						(21,580)	66,538			
SPX_INDU_NDX/ARBCS/200810/10.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	08/10/2020	Expiration	(1,761,784)	1,761,784	8.50%	67,829		149,752						(41,609)	149,752			
SPX/CS/200810/2979.39-3115.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	08/10/2020	08/10/2020	Expiration	(321)	957,397	2979.39	25,084		43,657						(16,748)	43,657			
SPX/CS/200810/2979.39-3293.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/11/2019	08/10/2020	08/10/2020	Expiration	(429)	1,277,582	2979.39	64,543		134,719						(43,226)	134,719			
SPX/CS/200810/2979.39-3381.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/11/2019	08/10/2020	08/10/2020	Expiration	(2,167)	6,457,680	2979.39	362,149		825,800						(242,540)	825,800			
SPX/CS/200807/2883.98-3077.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/07/2019	08/07/2020	08/07/2020	Expiration	(270)	777,319	2883.98	27,362		52,116						(16,509)	52,116			
SPX/CS/200806/2881.77-3079.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/06/2019	08/06/2020	08/06/2020	Expiration	(181)	521,467	2881.77	18,773		35,867						(11,274)	35,867			
SPX/CS/200928/2961.79-3139.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/30/2019	09/28/2020	09/28/2020	Expiration	(262)	776,975	2961.79	27,188		46,560						(20,391)	46,560			
SPX/CS/200925/2915.56-3542.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/25/2018	09/25/2020	09/25/2020	Expiration	(1,480)	4,313,788	2915.56	367,535		566,529						(135,138)	566,529			
SPX/CS/200925/2915.56-3630.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/25/2018	09/25/2020	09/25/2020	Expiration	(1,985)	5,787,753	2915.56	518,583		760,105						(190,677)	760,105			
SPX/CS/200925/2915.56-3790.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2018	09/25/2020	09/25/2020	Expiration	(341)	995,302	2915.56	94,355		130,713						(34,693)	130,713			
SPX/AVGCS/200925/25/2984.87-3201.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2019	09/25/2020	09/25/2020	Expiration	(1,606)	4,794,197	2984.87	155,811		173,202						(114,900)	173,202			
SPX/AVGCS/200925/25/2984.87-3222.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2019	09/25/2020	09/25/2020	Expiration	(173)	515,434	2984.87	17,525		18,621						(12,923)	18,621			
SPX/AVGCS/200925/25/2984.87-3234.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/25/2019	09/25/2020	09/25/2020	Expiration	(882)	2,632,740	2984.87	91,093		95,114						(67,175)	95,114			
SPX/QLQ/200925/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/25/2019	09/25/2020	09/25/2020	Expiration	(1,676,488)	1,676,488	2.5%	54,821								(40,427)				
SPX/QLQ/200925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/25/2019	09/25/2020	09/25/2020	Expiration	(1,532,533)	1,532,533	2.7%	54,098								(39,894)				
SPX/QLQ/200925/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/25/2019	09/25/2020	09/25/2020	Expiration	(2,534,304)	2,534,304	2.8%	92,502								(68,214)				
SPX/CS/200925/2984.87-3081.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2019	09/25/2020	09/25/2020	Expiration	(3,139)	9,369,114	2984.87	180,824		304,502						(133,345)	304,502			
SPX/CS/200925/2984.87-3104.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2019	09/25/2020	09/25/2020	Expiration	(404)	1,204,587	2984.87	28,187		48,182						(20,786)	48,182			
SPX/CS/200925/2984.87-3112.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2019	09/25/2020	09/25/2020	Expiration	(297)	887,417	2984.87	22,097		38,052						(16,295)	38,052			
SPX/CS/200925/2984.87-3149.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2019	09/25/2020	09/25/2020	Expiration	(293)	875,571	2984.87	27,230		48,386						(20,080)	48,386			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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SPX/CS/200925/2984.87-3186.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/25/2019	09/25/2020	09/25/2020	Expiration	(8,281)	24,717,772	2984.87	899,727	1,668,460						(663,486)	1,668,460			
SPX/CS/200925/2984.87-3193.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/25/2019	09/25/2020	09/25/2020	Expiration	(4,791)	14,301,914	2984.87	536,322	1,001,130						(395,500)	1,001,130			
SPX/CS/200925/2984.87-3208.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/25/2019	09/25/2020	09/25/2020	Expiration	(15,467)	46,167,694	2984.87	1,828,241	3,462,651						(1,348,200)	3,462,651			
SPX/CS/200925/2984.87-3216.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/25/2019	09/25/2020	09/25/2020	Expiration	(2,385)	7,118,914	2984.87	289,740	551,722						(213,663)	551,722			
SPX/CS/200925/2984.87-3253.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/25/2019	09/25/2020	09/25/2020	Expiration	(878)	2,620,818	2984.87	119,509	235,875						(88,130)	235,875			
SPX/CS/200925/2984.87-3275.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/25/2019	09/25/2020	09/25/2020	Expiration	(4,682)	13,973,694	2984.87	670,737	1,362,413						(494,622)	1,362,413			
SPX/CS/200925/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	09/25/2019	09/25/2020	09/25/2020	Expiration	(176)	524,962	2984.87	26,563	55,121						(19,588)	55,121			
SPX/CS/200925/2984.87-3313.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	09/25/2019	09/25/2020	09/25/2020	Expiration	(3,917)	11,691,844	2984.87	609,145	1,228,343						(449,202)	1,228,343			
SPX/CS/200925/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	09/25/2019	09/25/2020	09/25/2020	Expiration	(2,090)	6,238,278	2984.87	261,196	655,393						(266,357)	655,393			
SPX_INDU_NDX/ARBCS/200925/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800R6FV7V2D0CJ37	09/25/2019	09/25/2020	09/25/2020	Expiration	(1,534,451)	1,534,451	5.25%	44,039	80,559						(32,475)	80,559			
SPX_INDU_NDX/ARBCS/200925/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJJYJLJLNC8368	09/25/2019	09/25/2020	09/25/2020	Expiration	(2,187,567)	2,187,567	7.75%	81,377	169,536						(60,010)	169,536			
SPX/CS/200925/3022.55-3165.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDVQLFA70QJXC56	10/25/2019	09/25/2020	09/25/2020	Expiration	(188)	569,635	3022.55	15,095	26,884						(12,224)	26,884			
SPX/CS/200925/3022.55-3339.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	10/25/2019	09/25/2020	09/25/2020	Expiration	(312)	941,566	3022.55	44,536	85,950						(36,066)	85,950			
SPX/CS/200925/3022.55-3355.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	10/25/2019	09/25/2020	09/25/2020	Expiration	(243)	734,902	3022.55	35,643	67,085						(28,864)	67,085			
SPX/CS/200925/3022.55-3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	10/25/2019	09/25/2020	09/25/2020	Expiration	(1,849)	5,587,203	3022.55	295,004	510,021						(238,899)	510,021			
SPX/CS/200924/2966.60-3144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	09/24/2019	09/24/2020	09/24/2020	Expiration	(170)	502,878	2966.6	16,846	30,173						(12,376)	30,173			
SPX/CS/200918/3006.79-3184.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTIKTBV3E584	09/19/2019	09/18/2020	09/18/2020	Expiration	(175)	527,652	3006.79	17,254	31,165						(12,491)	31,165			
SPX/CS/200918/2992.07-3171.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTIKTBV3E584	09/20/2019	09/18/2020	09/18/2020	Expiration	(216)	646,504	2992.07	21,593	38,789						(15,676)	38,789			
SPX/CS/200917/3005.70-3186.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPPRIMMUCUFXT09	09/17/2019	09/17/2020	09/17/2020	Expiration	(244)	734,237	3005.7	24,450	44,054						(17,484)	44,054			
SPX/CS/200914/3007.39-3187.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/13/2019	09/14/2020	09/14/2020	Expiration	(176)	530,317	3007.39	17,553	31,818						(12,440)	31,818			
SPX/CS/200910/2877.13-3495.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/10/2018	09/10/2020	09/10/2020	Expiration	(1,712)	4,926,859	2877.13	412,871	791,241						(143,182)	791,241			
SPX/CS/200910/2877.13-3583.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8/KCSX06	09/10/2018	09/10/2020	09/10/2020	Expiration	(1,481)	4,260,551	2877.13	377,059	684,234						(130,763)	684,234			
SPX/CS/200910/2877.13-3740.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570ZVIZ7FF32TIEFA76	09/10/2018	09/10/2020	09/10/2020	Expiration	(740)	2,130,410	2877.13	199,406	342,139						(69,153)	342,139			

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SPX/AVGCS/200910/10/2979.39-3195.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	09/10/2020	Expiration	(2,408)	7,175,444	2979.39	223,874	342,224							(155,711)	342,224			
SPX/AVGCS/200910/10/2979.39-3216.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	09/10/2020	Expiration	(218)	649,607	2979.39	21,242	30,982							(14,775)	30,982			
SPX/AVGCS/200910/10/2979.39-3227.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	09/10/2020	Expiration	(950)	2,831,358	2979.39	93,435	135,038							(64,987)	135,038			
SPX/CLQ/200910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2019	09/10/2020	09/10/2020	Expiration	(2,364,444)	2,364,444	2.5%	78,500								(54,589)				
SPX/CLQ/200910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2019	09/10/2020	09/10/2020	Expiration	(1,534,322)	1,534,322	2.7%	54,775								(38,098)				
SPX/CLQ/200910/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2019	09/10/2020	09/10/2020	Expiration	(4,544,345)	4,544,345	3%	167,232								(116,315)				
SPX/CS/200910/2979.39-3106.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(2,694)	8,027,808	2979.39	195,076	341,171							(135,681)	341,171			
SPX/CS/200910/2979.39-3153.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2019	09/10/2020	09/10/2020	Expiration	(177)	527,816	2979.39	16,943	30,772							(11,784)	30,772			
SPX/CS/200910/2979.39-3180.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(8,747)	26,061,758	2979.39	830,405	1,759,179							(647,125)	1,759,179			
SPX/CS/200910/2979.39-3187.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(5,600)	16,684,332	2979.39	613,983	1,167,918							(427,044)	1,167,918			
SPX/CS/200910/2979.39-3202.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(17,658)	52,611,150	2979.39	2,041,313	3,945,761							(1,419,796)	3,945,761			
SPX/CS/200910/2979.39-3210.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(3,814)	11,364,264	2979.39	452,298	880,720							(314,587)	880,720			
SPX/CS/200910/2979.39-3247.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(502)	1,496,409	2979.39	66,740	134,679							(46,420)	134,679			
SPX/CS/200910/2979.39-3269.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(5,599)	16,681,333	2979.39	782,355	1,626,427							(544,152)	1,626,427			
SPX_INDU_IDX/ARBCS/200910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	09/10/2020	09/10/2020	Expiration	(1,666,251)	1,666,251	5.25%	47,488	87,478							(33,029)	87,478			
SPX_INDU_IDX/ARBCS/200910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	09/10/2020	09/10/2020	Expiration	(2,409,176)	2,409,176	7.75%	87,453	186,711							(60,826)	186,711			
SPX/CS/200910/2979.39-3076.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	09/10/2020	Expiration	(685)	2,040,061	2979.39	39,169	66,302							(27,243)	66,302			
SPX/CS/200910/2979.39-3101.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/10/2019	09/10/2020	09/10/2020	Expiration	(200)	596,293	2979.39	14,222	24,507							(9,892)	24,507			
SPX/CS/200910/2979.39-3292.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/11/2019	09/10/2020	09/10/2020	Expiration	(489)	1,456,828	2979.39	74,274	153,267							(51,805)	153,267			
SPX/CS/200910/2979.39-3378.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/11/2019	09/10/2020	09/10/2020	Expiration	(185)	551,095	2979.39	32,821	66,563							(22,892)	66,563			
SPX/CS/200910/2938.13-3079.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/10/2019	09/10/2020	09/10/2020	Expiration	(229)	671,948	2938.13	18,613	32,427							(14,260)	32,427			
SPX/CS/200910/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2019	09/10/2020	09/10/2020	Expiration	(498)	1,464,086	2938.13	72,619	153,727							(55,637)	153,727			
SPX/CS/200910/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2019	09/10/2020	09/10/2020	Expiration	(1,904)	5,593,426	2938.13	318,266	755,117							(243,841)	755,117			

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SPX/CS/200904/2937.78-3136.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/04/2019	09/04/2020	09/04/2020	Expiration	(207)	606,734	2937.78	22,085	41,000							(14,991)	41,000			
SPX/CS/200904/2976.00-3177.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/05/2019	09/04/2020	09/04/2020	Expiration	(241)	717,263	2976	26,180	48,596							(17,920)	48,596			
SPX/CS/200904/2978.71-3177.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/06/2019	09/04/2020	09/04/2020	Expiration	(354)	1,054,247	2978.71	37,426	70,417							(25,691)	70,417			
SPX/CS/201030/3046.77-3229.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/30/2019	10/30/2020	10/30/2020	Expiration	(202)	616,882	3046.77	20,172	37,014							(16,801)	37,014			
SPX/CS/201030/3037.56-3219.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/06/2019	10/30/2020	10/30/2020	Expiration	(277)	840,657	3037.56	29,146	50,483							(24,757)	50,483			
SPX/CS/201030/3066.91-3250.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/06/2019	10/30/2020	10/30/2020	Expiration	(190)	584,041	3066.91	19,190	34,962							(16,301)	34,962			
SPX/CS/201029/3036.89-3219.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/29/2019	10/29/2020	10/29/2020	Expiration	(212)	642,517	3036.89	21,075	38,550							(17,552)	38,550			
SPX/CS/201023/2705.57-3287.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	10/23/2020	Expiration	(1,597)	4,321,538	2705.57	376,838	929,135							(154,113)	929,135			
SPX/CS/201023/2705.57-3370.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	10/23/2020	Expiration	(1,824)	4,934,561	2705.57	459,408	1,212,060							(187,881)	1,212,060			
SPX/CS/201023/2705.57-3517.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	10/23/2020	Expiration	(351)	950,648	2705.57	95,065	266,976							(38,878)	266,976			
SPX/CS/201023/2705.57-3598.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	10/23/2020	Expiration	(253)	684,799	2705.57	70,123	192,316							(28,678)	192,316			
SPX/CS/201023/3004.52-3184.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2019	10/23/2020	10/23/2020	Expiration	(338)	1,017,014	3004.52	33,460	61,020							(27,291)	61,020			
SPX/CS/201023/3010.29-3190.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/24/2019	10/23/2020	10/23/2020	Expiration	(233)	700,702	3010.29	23,263	42,043							(19,135)	42,043			
SPX/AVGCS/201023/25/3022.55-3241.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	10/23/2020	Expiration	(1,599)	4,831,549	3022.55	140,598	171,134							(115,974)	171,134			
SPX/AVGCS/201023/25/3022.55-3261.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	10/23/2020	Expiration	(170)	513,791	3022.55	15,825	18,199							(13,053)	18,199			
SPX/AVGCS/201023/25/3022.55-3273.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	10/23/2020	Expiration	(997)	3,013,787	3022.55	92,825	106,749							(76,567)	106,749			
SPX/QLD/201023/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/23/2020	10/23/2020	Expiration	(1,046,827)	1,046,827	2.5%	34,231								(28,236)				
SPX/QLD/201023/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/23/2020	10/23/2020	Expiration	(1,224,638)	1,224,638	2.7%	43,230								(35,658)				
SPX/QLD/201023/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	10/23/2020	Expiration	(2,694,669)	2,694,669	3%	94,583								(78,018)				
SPX/CS/201023/3022.55-3120.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	10/23/2020	Expiration	(1,004)	3,034,968	3022.55	57,968	98,634							(47,815)	98,634			
SPX/CS/201023/3022.55-3143.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	10/23/2020	Expiration	(185)	559,987	3022.55	12,992	22,399							(10,716)	22,399			
SPX/CS/201023/3022.55-3151.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	10/23/2020	Expiration	(7,562)	22,857,126	3022.55	555,428	971,894							(458,150)	971,894			
SPX/CS/201023/3022.55-3203.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	10/23/2020	Expiration	(396)	1,197,490	3022.55	39,038	71,848							(32,201)	71,848			

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/201023/3022.55-3226.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJPS170UK5573	10/25/2019	10/23/2020	10/23/2020	Expiration	(9,585)	28,971,864	3022.55	1,037,219	1,955,580							(855,559)	1,955,580			
SPX/CS/201023/3022.55-3234.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/25/2019	10/23/2020	10/23/2020	Expiration	(5,954)	17,996,747	3022.55	662,280	1,259,781							(546,288)	1,259,781			
SPX/CS/201023/3022.55-3249.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3192G2KFGZ618MWR72	10/25/2019	10/23/2020	10/23/2020	Expiration	(20,076)	60,681,049	3022.55	2,351,391	4,551,054							(1,939,565)	4,551,054			
SPX/CS/201023/3022.55-3256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/25/2019	10/23/2020	10/23/2020	Expiration	(5,235)	15,823,007	3022.55	628,173	1,226,295							(518,154)	1,226,295			
SPX/CS/201023/3022.55-3294.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784FSXWPLTIKTIBV3E584	10/25/2019	10/23/2020	10/23/2020	Expiration	(513)	1,549,139	3022.55	68,317	139,423							(56,352)	139,423			
SPX/CS/201023/3022.55-3317.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/25/2019	10/23/2020	10/23/2020	Expiration	(4,544)	13,735,915	3022.55	635,973	1,339,258							(524,588)	1,339,258			
SPX/CS/201023/3022.55-3354.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784FSXWPLTIKTIBV3E584	10/25/2019	10/23/2020	10/23/2020	Expiration	(20,707)	62,588,572	3022.55	3,110,652	6,883,076							(2,565,849)	6,883,076			
SPX/CS/201023/3022.55-3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/25/2019	10/23/2020	10/23/2020	Expiration	(702)	2,123,271	3022.55	115,931	286,639							(95,626)	286,639			
SPX_INDU_NDX/ARBCS/201023/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/25/2019	10/23/2020	10/23/2020	Expiration	(1,593,452)	1,593,452	5.25%	43,979	83,656							(36,277)	83,656			
SPX_INDU_NDX/ARBCS/201023/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/25/2019	10/23/2020	10/23/2020	Expiration	(2,729,827)	2,729,827	7.75%	94,725	211,562							(78,135)	211,562			
SPX/CS/201023/3133.64-3462.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	11/25/2019	10/23/2020	10/23/2020	Expiration	(619)	1,940,630	3133.64	92,568	203,765							(82,914)	203,765			
SPX/CS/201023/3133.64-3478.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	11/25/2019	10/23/2020	10/23/2020	Expiration	(2,242)	7,024,063	3133.64	342,774	743,619							(307,025)	743,619			
SPX/CS/201023/3133.64-3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-B4TYDEB6KQZ0031MB27	11/25/2019	10/23/2020	10/23/2020	Expiration	(1,036)	3,245,376	3133.64	172,005	343,579							(154,066)	343,579			
SPX/CS/201022/2995.99-3175.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJJIY9T8XKCSX06	10/22/2019	10/22/2020	10/22/2020	Expiration	(224)	670,998	2995.99	22,546	40,260							(18,326)	40,260			
SPX/CS/201021/3006.72-3187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/21/2019	10/21/2020	10/21/2020	Expiration	(356)	1,071,075	3006.72	35,238	64,263							(28,545)	64,263			
SPX/CS/201016/2989.89-3169.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJJIY9T8XKCSX06	10/16/2019	10/16/2020	10/16/2020	Expiration	(258)	772,002	2989.89	25,785	46,320							(20,527)	46,320			
SPX/CS/201015/2995.68-3175.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJJIY9T8XKCSX06	10/15/2019	10/15/2020	10/15/2020	Expiration	(474)	1,419,782	2995.68	46,985	85,187							(37,281)	85,187			
SPX/CS/201014/2966.15-3144.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/14/2019	10/14/2020	10/14/2020	Expiration	(218)	647,141	2966.15	21,550	38,829							(17,035)	38,829			
SPX/CS/201012/2970.27-3148.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1D5PPRFMMJCFXT09	10/11/2019	10/12/2020	10/12/2020	Expiration	(193)	573,816	2970.27	19,385	34,430							(15,309)	34,430			
SPX/CS/201009/2785.68-3384.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/10/2018	10/09/2020	10/09/2020	Expiration	(1,458)	4,061,523	2785.68	355,789	873,226							(137,949)	873,226			
SPX/CS/201009/2785.68-3468.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/10/2018	10/09/2020	10/09/2020	Expiration	(1,422)	3,961,676	2785.68	367,247	971,334							(142,392)	971,334			
SPX/CS/201009/2785.68-3621.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/10/2018	10/09/2020	10/09/2020	Expiration	(294)	820,044	2785.68	80,856	203,551							(31,350)	203,551			
SPX/CS/201009/2919.40-3094.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJJIY9T8XKCSX06	10/09/2019	10/09/2020	10/09/2020	Expiration	(191)	558,431	2919.4	18,987	33,505							(14,744)	33,505			

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SPX/AVGCS/201009/10/2938.13-3151.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(2,020)	5,935,718	2938.13	197,659	430,553							(155,224)	430,553			
SPX/AVGCS/201009/10/2938.13-3181.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/10/2019	10/09/2020	10/09/2020	Expiration	(1,271)	3,734,305	2938.13	132,941	278,205							(104,400)	278,205			
SPX/CLQ/201009/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(2,006,238)	2,006,238	2.5%	63,999	15,225							(50,259)	15,225			
SPX/CLQ/201009/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(2,059,013)	2,059,013	2.7%	70,830	43,553							(55,624)	43,553			
SPX/CLQ/201009/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(2,462,617)	2,462,617	3%	87,669	66,866							(68,848)	66,866			
SPX/CS/201009/2938.13-3033.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/10/2019	10/09/2020	10/09/2020	Expiration	(898)	2,639,501	2938.13	51,074	85,784							(40,109)	85,784			
SPX/CS/201009/2938.13-3055.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/10/2019	10/09/2020	10/09/2020	Expiration	(354)	1,040,678	2938.13	24,352	41,629							(19,124)	41,629			
SPX/CS/201009/2938.13-3065.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(356)	1,046,249	2938.13	26,156	45,213							(20,541)	45,213			
SPX/CS/201009/2938.13-3114.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(350)	1,028,745	2938.13	34,154	61,725							(26,822)	61,725			
SPX/CS/201009/2938.13-3136.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/10/2019	10/09/2020	10/09/2020	Expiration	(7,668)	22,529,040	2938.13	820,057	1,520,681							(644,000)	1,520,681			
SPX/CS/201009/2938.13-3143.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(4,823)	14,172,026	2938.13	532,868	992,046							(418,467)	992,046			
SPX/CS/201009/2938.13-3158.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	10/09/2020	Expiration	(21,408)	62,903,649	2938.13	2,497,275	4,717,779							(1,961,137)	4,717,779			
SPX/CS/201009/2938.13-3165.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/10/2019	10/09/2020	10/09/2020	Expiration	(2,941)	8,642,016	2938.13	351,730	669,771							(276,217)	669,771			
SPX/CS/201009/2938.13-3202.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	10/09/2020	Expiration	(548)	1,609,236	2938.13	73,381	144,830							(57,627)	144,830			
SPX/CS/201009/2938.13-3224.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/10/2019	10/09/2020	10/09/2020	Expiration	(5,741)	16,867,421	2938.13	814,696	1,644,587							(639,790)	1,644,587			
SPX/CS/201009/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	10/09/2020	Expiration	(650)	1,908,620	2938.13	96,958	200,403							(76,142)	200,403			
SPX/CS/201009/2938.13-3261.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	10/09/2020	Expiration	(1,016)	2,986,400	2938.13	155,890	328,733							(122,422)	328,733			
SPX/CS/201009/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	10/09/2020	Expiration	(1,055)	3,099,474	2938.13	180,389	418,432							(141,662)	418,432			
SPX_INDU_NDX/ARBCS/201009/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	10/09/2020	Expiration	(844,295)	844,295	5.25%	24,062	44,325							(18,896)	44,325			
SPX_INDU_NDX/ARBCS/201009/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	10/09/2020	Expiration	(2,776,508)	2,776,508	7.75%	102,731	215,179							(80,676)	215,179			
SPX/CS/201009/3093.08-3243.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/08/2019	10/09/2020	10/09/2020	Expiration	(216)	669,226	3093.08	18,270	32,571							(15,580)	32,571			
SPX/CS/201009/3093.08-3418.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/08/2019	10/09/2020	10/09/2020	Expiration	(1,693)	5,237,266	3093.08	248,404	551,431							(211,829)	551,431			
SPX/CS/201009/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/08/2019	10/09/2020	10/09/2020	Expiration	(1,154)	3,569,983	3093.08	189,316	443,276							(161,441)	443,276			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/201127/3153.63-3342.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association	11/27/2019	11/27/2020	11/27/2020	Expiration	(370)	1,165,344	3153.63	38,340	69,921							(35,208)	69,921			
SPX/CS/201127/3140.98-3329.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/04/2019	11/27/2020	11/27/2020	Expiration	(202)	635,702	3140.98	20,317	38,069							(18,870)	38,069			
SPX/CS/201125/2632.56-3198.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	11/25/2020	Expiration	(2,223)	5,852,916	2632.56	502,765	1,258,376							(226,875)	1,258,376			
SPX/CS/201125/2632.56-3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	11/25/2020	Expiration	(1,278)	3,365,255	2632.56	309,267	826,255							(139,558)	826,255			
SPX/CS/201125/2632.56-3422.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	11/25/2020	Expiration	(514)	1,353,459	2632.56	134,805	406,039							(60,831)	406,039			
SPX/CS/201125/2632.56-3501.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	11/25/2020	Expiration	(225)	592,816	2632.56	60,823	195,628							(27,447)	195,628			
SPX/AVGS/201125/25/3133.64-3360.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	11/25/2020	Expiration	(1,754)	5,495,042	3133.64	161,554	65,414							(146,211)	65,414			
SPX/AVGS/201125/25/3133.64-3391.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	11/25/2020	Expiration	(700)	2,192,200	3133.64	67,520	26,096							(61,107)	26,096			
SPX/AVGS/201125/25/3133.64-3415.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	11/25/2020	Expiration	(199)	624,275	3133.64	19,977	7,431							(18,080)	7,431			
SPX/QLQ/201125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/25/2019	11/25/2020	11/25/2020	Expiration	(2,828,603)	2,828,603	2.5%	92,495								(83,711)				
SPX/QLQ/201125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/25/2019	11/25/2020	11/25/2020	Expiration	(1,206,369)	1,206,369	2.7%	42,344								(38,322)				
SPX/QLQ/201125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/25/2019	11/25/2020	11/25/2020	Expiration	(2,579,646)	2,579,646	2.8%	93,383								(84,514)				
SPX/CS/201125/3133.64-3235.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2019	11/25/2020	11/25/2020	Expiration	(396)	1,239,499	3133.64	23,860	40,282							(21,594)	40,282			
SPX/CS/201125/3133.64-3263.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/25/2020	11/25/2020	Expiration	(334)	1,048,176	3133.64	25,156	43,400							(22,767)	43,400			
SPX/CS/201125/3133.64-3283.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	11/25/2020	Expiration	(241)	754,479	3133.64	20,522	36,118							(18,573)	36,118			
SPX/CS/201125/3133.64-3344.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2019	11/25/2020	11/25/2020	Expiration	(9,678)	30,326,824	3133.64	1,088,733	2,045,312							(985,334)	2,045,312			
SPX/CS/201125/3133.64-3352.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	11/25/2020	Expiration	(5,118)	16,037,385	3133.64	594,987	1,122,592							(538,480)	1,122,592			
SPX/CS/201125/3133.64-3368.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2019	11/25/2020	11/25/2020	Expiration	(21,294)	66,727,526	3133.64	2,602,374	5,004,501							(2,355,221)	5,004,501			
SPX/CS/201125/3133.64-3376.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	11/25/2020	Expiration	(2,721)	8,528,109	3133.64	340,272	660,936							(307,955)	660,936			
SPX/CS/201125/3133.64-3415.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	11/25/2020	Expiration	(637)	1,994,626	3133.64	88,761	179,518							(80,331)	179,518			
SPX/CS/201125/3133.64-3439.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	11/25/2019	11/25/2020	11/25/2020	Expiration	(4,636)	14,526,560	3133.64	679,843	1,416,340							(615,277)	1,416,340			
SPX/CS/201125/3133.64-3476.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	11/25/2020	Expiration	(734)	2,299,402	3133.64	115,200	251,811							(104,259)	251,811			
SPX/CS/201125/3133.64-3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	11/25/2020	Expiration	(449)	1,407,454	3133.64	77,691	190,006							(70,313)	190,006			

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPX_INDU_NDX/ARBCS/201125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYJLNBC3868	11/25/2019	11/25/2020	11/25/2020	Expiration	(3,248,967	3,248,967	5.25%	88,697		170,571						(80,273)	170,571				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYJLNBC3868	11/25/2019	11/25/2020	11/25/2020	Expiration	(1,735,002	1,735,002	7.75%	59,511		134,463						(53,859)	134,463				
SPX/CS/201125/3140.52-3328.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association IYDQJBGJY9T8KCSX06	11/27/2019	11/25/2020	11/25/2020	Expiration	(199	624,038	3140.52	20,941		37,498						(19,220)	37,498				
SPX/CS/201125/3223.38-3564.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFMMWCUFX09	12/24/2019	11/25/2020	11/25/2020	Expiration	(244	786,050	3223.38	37,416		83,085						(36,960)	83,085				
SPX/CS/201125/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association IYDQJBGJY9T8KCSX06	12/24/2019	11/25/2020	11/25/2020	Expiration	(1,587	5,114,295	3223.38	269,523		644,598						(266,236)	644,598				
SPX/CS/201120/3110.29-3296.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFMMWCUFX09	11/27/2019	11/20/2020	11/20/2020	Expiration	(291	905,218	3110.29	31,949		54,306						(29,286)	54,306				
SPX/CS/201119/3120.18-3307.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJY9T8KCSX06	11/20/2019	11/19/2020	11/19/2020	Expiration	(234	730,377	3120.18	23,143		43,807						(20,614)	43,807				
SPX/CS/201113/3094.04-3279.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJY9T8KCSX06	11/13/2019	11/13/2020	11/13/2020	Expiration	(263	815,090	3094.04	26,653		48,905						(23,229)	48,905				
SPX/CS/201113/3096.63-3282.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJY9T8KCSX06	11/20/2019	11/13/2020	11/13/2020	Expiration	(205	636,321	3096.63	21,295		38,089						(18,929)	38,089				
SPX/CS/201113/3120.46-3307.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDQJBGJY9T8KCSX06	11/20/2019	11/13/2020	11/13/2020	Expiration	(472	1,471,779	3120.46	46,591		88,373						(41,414)	88,373				
SPX/CS/201111/3087.01-3272.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association IYDQJBGJY9T8KCSX06	11/13/2019	11/11/2020	11/11/2020	Expiration	(164	505,056	3087.01	16,679		30,376						(14,524)	30,376				
SPX/CS/201110/2781.01-3378.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFMMWCUFX09	11/09/2018	11/10/2020	11/10/2020	Expiration	(1,861	5,176,531	2781.01	445,699		1,112,959						(192,348)	1,112,959				
SPX/CS/201110/2781.01-3462.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFMMWCUFX09	11/09/2018	11/10/2020	11/10/2020	Expiration	(1,935	5,380,128	2781.01	491,744		1,318,446						(212,219)	1,318,446				
SPX/CS/201110/2781.01-3615.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFMMWCUFX09	11/09/2018	11/10/2020	11/10/2020	Expiration	(351	976,675	2781.01	95,421		268,495						(41,180)	268,495				
SPX/AVGCS/201110/10/3093.08-3317.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	11/08/2019	11/10/2020	11/10/2020	Expiration	(1,840	5,691,700	3093.08	168,474		204,311						(145,822)	204,311				
SPX/AVGCS/201110/10/3093.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U9H1GC71XBU11	11/08/2019	11/10/2020	11/10/2020	Expiration	(786	2,431,839	3093.08	76,360		87,294						(66,093)	87,294				
SPX/QLQ/201110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TIEFA76	11/08/2019	11/10/2020	11/10/2020	Expiration	(1,383,416	1,383,416	2.5%	44,684		3,123						(38,676)	3,123				
SPX/QLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TIEFA76	11/08/2019	11/10/2020	11/10/2020	Expiration	(1,366,276	1,366,276	2.7%	47,410		18,883						(41,035)	18,883				
SPX/QLQ/201110/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TIEFA76	11/08/2019	11/10/2020	11/10/2020	Expiration	(3,811,390	3,811,390	2.8%	136,829		71,734						(118,432)	71,734				
SPX/CS/201110/3093.08-3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RKFY7V2D0CI37	11/08/2019	11/10/2020	11/10/2020	Expiration	(850	2,629,602	3093.08	50,225		85,466						(43,472)	85,466				
SPX/CS/201110/3093.08-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RKFY7V2D0CI37	11/08/2019	11/10/2020	11/10/2020	Expiration	(219	678,257	3093.08	15,668		27,130						(13,561)	27,130				
SPX/CS/201110/3093.08-3224.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RKFY7V2D0CI37	11/08/2019	11/10/2020	11/10/2020	Expiration	(236	731,448	3093.08	17,847		31,088						(15,448)	31,088				
SPX/CS/201110/3093.08-3232.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RKFY7V2D0CI37	11/08/2019	11/10/2020	11/10/2020	Expiration	(186	576,060	3093.08	14,805		25,923						(12,814)	25,923				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/201110/3093.08-3247.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800R6FY7V20C0I37	11/08/2019	11/10/2020	Expiration	(299)	923,418	3093.08	25,948	46,170							(22,459)	46,170			
SPX/CS/201110/3093.08-3301.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	11/08/2019	11/10/2020	Expiration	(12,296)	38,032,084	3093.08	1,361,549	2,565,900							(1,178,483)	2,565,900			
SPX/CS/201110/3093.08-3309.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	11/08/2019	11/10/2020	Expiration	(6,459)	19,977,015	3093.08	737,152	1,398,419							(638,039)	1,398,419			
SPX/CS/201110/3093.08-3325.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGX261BM/R72	11/08/2019	11/10/2020	Expiration	(26,979)	83,448,628	3093.08	3,238,641	6,258,620							(2,803,194)	6,258,620			
SPX/CS/201110/3093.08-3332.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	11/08/2019	11/10/2020	Expiration	(3,263)	10,092,094	3093.08	401,665	782,125							(947,660)	782,125			
SPX/CS/201110/3093.08-3371.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGX261BM/R72	11/08/2019	11/10/2020	Expiration	(688)	2,129,281	3093.08	94,519	191,637							(81,810)	191,637			
SPX/CS/201110/3093.08-3394.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	11/08/2019	11/10/2020	Expiration	(9,615)	29,739,829	3093.08	1,385,876	2,899,679							(1,199,540)	2,899,679			
SPX/CS/201110/3093.08-3417.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	11/08/2019	11/10/2020	Expiration	(253)	782,495	3093.08	38,342	82,161							(33,187)	82,161			
SPX/CS/201110/3093.08-3433.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	B4TYDEB6GMZ031MB27	11/08/2019	11/10/2020	Expiration	(1,631)	5,043,965	3093.08	252,703	555,132							(218,726)	555,132			
SPX/CS/201110/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	B4TYDEB6GMZ031MB27	11/08/2019	11/10/2020	Expiration	(1,094)	3,382,950	3093.08	187,415	456,703							(162,217)	456,703			
SPX_INDU_NDX/ARBCS/201110/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1G671XB11	11/08/2019	11/10/2020	Expiration	(1,761,472)	1,761,472	5.25%	48,088	92,477							(41,623)	92,477			
SPX_INDU_NDX/ARBCS/201110/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1G671XB11	11/08/2019	11/10/2020	Expiration	(3,179,001)	3,179,001	7.75%	109,358	246,373							(94,654)	246,373			
SPX/CS/201110/3132.52-3284.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	11/10/2020	Expiration	(257)	803,575	3132.52	22,179	38,936							(20,894)	38,936			
SPX/CS/201110/3132.52-3456.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	11/10/2020	Expiration	(216)	677,116	3132.52	32,772	70,108							(30,874)	70,108			
SPX/CS/201110/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	11/10/2020	Expiration	(1,628)	5,100,858	3132.52	279,527	672,527							(263,335)	672,527			
SPX/CS/201106/3076.78-3261.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	11/06/2019	11/06/2020	Expiration	(213)	654,509	3076.78	21,272	39,269							(18,122)	39,269			
SPX/CS/201106/3093.08-3278.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	11/06/2019	11/06/2020	Expiration	(190)	587,283	3093.08	19,145	35,236							(16,542)	35,236			
SPX/CS/201105/3074.62-3259.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	11/06/2019	11/05/2020	Expiration	(201)	619,359	3074.62	20,096	37,080							(17,113)	37,080			
SPX/CS/201231/3230.78-3424.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	12/31/2019	12/31/2020	Expiration	(490)	1,583,144	3230.78	52,402	94,990							(52,695)	94,990			
SPX/CS/201228/3240.02-3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPFMMJCUFX09	12/31/2019	12/28/2020	Expiration	(275)	890,648	3240.02	28,020	53,460							(28,178)	53,460			
SPX/CS/201224/2351.10-2856.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIWZ7FF32TWEFA76	12/24/2018	12/24/2020	Expiration	(3,031)	7,126,929	2351.1	583,695	1,532,300							(287,370)	1,532,300			
SPX/CS/201224/2351.10-2927.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIWZ7FF32TWEFA76	12/24/2018	12/24/2020	Expiration	(2,421)	5,690,887	2351.1	503,074	1,395,890							(247,678)	1,395,890			
SPX/CS/201224/2351.10-3056.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIWZ7FF32TWEFA76	12/24/2018	12/24/2020	Expiration	(664)	1,560,334	2351.1	152,133	468,100							(74,899)	468,100			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/AVGCS/201224/25/3223.38-3457.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	B4TYDEB6GMZ0031MB27	12/24/2019	12/24/2020	12/24/2020	Expiration	(1,210)	3,899,392	3223.38	113,472							(112,201)				
SPX/AVGCS/201224/25/3223.38-3488.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	B4TYDEB6GMZ0031MB27	12/24/2019	12/24/2020	12/24/2020	Expiration	(926)	2,984,620	3223.38	90,434							(89,421)				
SPX/AVGCS/201224/25/3223.38-3545.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	B4TYDEB6GMZ0031MB27	12/24/2019	12/24/2020	12/24/2020	Expiration	(166)	536,416	3223.38	17,004							(16,814)				
SPX/CLQ/201224/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	549300101FUSNYHOFLL2	12/24/2019	12/24/2020	12/24/2020	Expiration	(1,341,308)	1,341,308	2.5%	43,056							(42,574)				
SPX/CLQ/201224/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	549300101FUSNYHOFLL2	12/24/2019	12/24/2020	12/24/2020	Expiration	(1,449,921)	1,449,921	2.7%	49,877							(49,318)				
SPX/CLQ/201224/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	549300101FUSNYHOFLL2	12/24/2019	12/24/2020	12/24/2020	Expiration	(2,953,714)	2,953,714	3%	106,629							(105,434)				
SPX/CS/201224/3223.38-3328.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(396)	1,276,713	3223.38	24,513	41,493						(24,238)	41,493			
SPX/CS/201224/3223.38-3352.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(201)	647,167	3223.38	14,950	25,888						(14,782)	25,888			
SPX/CS/201224/3223.38-3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(419)	1,351,662	3223.38	33,656	58,954						(33,279)	58,954			
SPX/CS/201224/3223.38-3416.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(200)	645,417	3223.38	21,041	38,724						(20,805)	38,724			
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(8,121)	26,176,113	3223.38	937,105	1,766,903						(926,605)	1,766,903			
SPX/CS/201224/3223.38-3449.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020	12/24/2020	Expiration	(4,380)	14,119,542	3223.38	520,446	988,383						(514,615)	988,383			
SPX/CS/201224/3223.38-3465.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(23,507)	75,770,398	3223.38	2,939,891	5,682,698						(2,906,951)	5,682,698			
SPX/CS/201224/3223.38-3473.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(2,485)	8,009,729	3223.38	317,986	620,749						(314,423)	620,749			
SPX/CS/201224/3223.38-3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(592)	1,908,056	3223.38	83,764	171,723						(82,825)	171,723			
SPX/CS/201224/3223.38-3537.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(4,706)	15,168,419	3223.38	700,781	1,478,923						(692,929)	1,478,923			
SPX/CS/201224/3223.38-3561.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(484)	1,559,236	3223.38	75,311	163,717						(74,467)	163,717			
SPX/CS/201224/3223.38-3578.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020	12/24/2020	Expiration	(3,367)	10,852,554	3223.38	536,550	1,193,977						(530,539)	1,193,977			
SPX/CS/201224/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/24/2019	12/24/2020	12/24/2020	Expiration	(561)	1,807,693	3223.38	97,977	244,041						(96,879)	244,041			
SPX_IND1_NDX/ARBCS/201224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800R6FY7V2D0C137	12/24/2019	12/24/2020	12/24/2020	Expiration	(1,536,485)	1,536,485	5.25%	42,407	80,665						(41,932)	80,665			
SPX_IND1_NDX/ARBCS/201224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XB1U11	12/24/2019	12/24/2020	12/24/2020	Expiration	(2,863,752)	2,863,752	7.75%	99,372	220,610						(98,259)	220,610			
SPX/CS/201224/3239.91-3434.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/31/2019	12/24/2020	12/24/2020	Expiration	(203)	657,847	3239.91	20,651	39,461						(20,769)	39,461			
SPX/CS/201224/3240.02-3429.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPR1M1MUCUFT09	12/31/2019	12/24/2020	12/24/2020	Expiration	(334)	1,083,778	3240.02	33,310	63,346						(33,500)	63,346			

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/201224/3295.47-3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	01/24/2020	12/24/2020	12/24/2020	Expiration	(1,139)	3,754,379	3295.47	194,477	464,349						(194,477)	464,349			
SPX/CS/201218/3205.37-3397.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/26/2019	12/18/2020	12/18/2020	Expiration	(169)	541,984	3205.37	18,739	32,502						(18,739)	32,502			
SPX/CS/201218/3221.22-3414.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/26/2019	12/18/2020	12/18/2020	Expiration	(191)	615,778	3221.22	20,725	36,915						(20,725)	36,915			
SPX/CS/201217/3192.52-3384.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	12/18/2019	12/17/2020	12/17/2020	Expiration	(216)	688,024	3192.52	22,764	41,375						(22,063)	41,375			
SPX/CS/201216/3191.45-3380.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	12/18/2019	12/16/2020	12/16/2020	Expiration	(161)	512,695	3191.45	16,826	30,456						(16,306)	30,456			
SPX/CS/201215/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	12/18/2019	12/15/2020	12/15/2020	Expiration	(194)	614,004	3168.8	21,121	36,885						(20,466)	36,885			
SPX/CS/201214/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	12/18/2019	12/14/2020	12/14/2020	Expiration	(195)	617,999	3168.8	21,232	37,075						(20,572)	37,075			
SPX/CS/201211/3141.63-3330.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/11/2019	12/11/2020	12/11/2020	Expiration	(235)	737,945	3141.63	24,352	44,291						(23,128)	44,291			
SPX/CS/201211/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	12/18/2019	12/11/2020	12/11/2020	Expiration	(188)	594,548	3168.8	20,471	35,744						(19,830)	35,744			
SPX/CS/201210/2637.72-3204.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	12/10/2018	12/10/2020	12/10/2020	Expiration	(2,118)	5,585,596	2637.72	471,983	1,200,904						(222,844)	1,200,904			
SPX/CS/201210/2637.72-3285.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	12/10/2018	12/10/2020	12/10/2020	Expiration	(1,526)	4,025,989	2637.72	365,157	988,777						(172,407)	988,777			
SPX/CS/201210/2637.72-3429.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZS2KFGX261BMYR72	12/10/2018	12/10/2020	12/10/2020	Expiration	(340)	895,931	2637.72	88,625	268,781						(41,844)	268,781			
SPX/AVGCS/201210/10/3132.52-3359.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	12/10/2019	12/10/2020	12/10/2020	Expiration	(1,450)	4,542,995	3132.52	142,650	168,553						(135,079)	168,553			
SPX/AVGCS/201210/10/3132.52-3392.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	12/10/2019	12/10/2020	12/10/2020	Expiration	(908)	2,844,717	3132.52	94,445	105,544						(89,432)	105,544			
SPX/CLQ/201210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIWZ7FF32IHEFA76	12/10/2019	12/10/2020	12/10/2020	Expiration	(1,675,335)	1,675,335	2.5%	55,119	24,303						(52,193)	24,303			
SPX/CLQ/201210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIWZ7FF32IHEFA76	12/10/2019	12/10/2020	12/10/2020	Expiration	(1,660,939)	1,660,939	2.7%	58,631	46,622						(55,519)	46,622			
SPX/CLQ/201210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIWZ7FF32IHEFA76	12/10/2019	12/10/2020	12/10/2020	Expiration	(2,784,127)	2,784,127	3%	101,621	94,855						(96,227)	94,855			
SPX/CS/201210/3132.52-3234.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800R6FV7Y2D0CWI37	12/10/2019	12/10/2020	12/10/2020	Expiration	(564)	1,765,803	3132.52	33,903	57,390						(32,104)	57,390			
SPX/CS/201210/3132.52-3257.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	12/10/2020	12/10/2020	Expiration	(163)	510,818	3132.52	11,902	20,433						(11,270)	20,433			
SPX/CS/201210/3132.52-3265.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	12/10/2020	12/10/2020	Expiration	(219)	685,855	3132.52	16,872	29,148						(15,977)	29,148			
SPX/CS/201210/3132.52-3273.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	12/10/2020	12/10/2020	Expiration	(357)	1,118,593	3132.52	28,860	50,335						(27,328)	50,335			
SPX/CS/201210/3132.52-3289.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XIIPLTIKTBV3E584	12/10/2019	12/10/2020	12/10/2020	Expiration	(183)	574,003	3132.52	16,244	28,701						(15,382)	28,701			
SPX/CS/201210/3132.52-3343.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JB6JIY9T8KCSX06	12/10/2019	12/10/2020	12/10/2020	Expiration	(9,146)	28,650,625	3132.52	1,034,288	1,931,127						(979,395)	1,931,127			

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SPX/CS/201210/3132.52-3351.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/10/2019	12/10/2020	12/10/2020	Expiration	(4,886)	15,306,667	3132.52	567,877		1,071,484						(537,739)	1,071,484			
SPX/CS/201210/3132.52-3367.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/10/2019	12/10/2020	12/10/2020	Expiration	(21,082)	66,039,331	3132.52	2,588,742		4,952,971						(2,451,350)	4,952,971			
SPX/CS/201210/3132.52-3375.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	12/10/2020	Expiration	(3,137)	9,826,013	3132.52	395,006		761,515						(374,042)	761,515			
SPX/CS/201210/3132.52-3414.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	12/10/2020	Expiration	(413)	1,294,101	3132.52	57,976		116,470						(54,899)	116,470			
SPX/CS/201210/3132.52-3437.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	12/10/2020	Expiration	(5,527)	17,313,171	3132.52	817,182		1,688,030						(773,812)	1,688,030			
SPX/CS/201210/3132.52-3472.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	12/10/2020	Expiration	(300)	940,087	3132.52	47,474		101,943						(44,955)	101,943			
SPX/CS/201210/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	12/10/2020	Expiration	(641)	2,008,517	3132.52	112,678		271,150						(106,698)	271,150			
SPX_INDU_NDX/ARBCS/201210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	12/10/2020	Expiration	(1,348,154)	1,348,154	5.25%	38,018		70,778						(36,000)	70,778			
SPX_INDU_NDX/ARBCS/201210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	12/10/2020	Expiration	(3,296,446)	3,296,446	7.75%	117,024		255,475						(110,813)	255,475			
SPX/CS/201210/3265.35-3415.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2020	12/10/2020	12/10/2020	Expiration	(180)	588,701	3265.35		15,130	27,063						(15,130)	27,063			
SPX/CS/201210/3265.35-3605.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	12/10/2020	12/10/2020	Expiration	(335)	1,094,964	3265.35		50,040	113,981						(50,040)	113,981			
SPX/CS/201210/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	12/10/2020	12/10/2020	Expiration	(14,632)	47,777,536	3265.35		2,402,743	5,892,907						(2,551,095)	5,892,907			
SPX/CS/201207/3145.91-3334.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/07/2020	12/07/2020	Expiration	(190)	596,313	3145.91	19,376		35,863						(18,391)	35,863			
SPX/CS/201204/3117.43-3304.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/04/2020	12/04/2020	Expiration	(190)	592,807	3117.43	20,131		35,540						(19,098)	35,540			
SPX/CS/201204/3145.91-3334.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/04/2020	12/04/2020	Expiration	(258)	813,524	3145.91	26,395		48,886						(25,041)	48,886			
SPX/CS/201203/3093.20-3278.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/04/2019	12/03/2020	12/03/2020	Expiration	(173)	534,578	3093.2	18,492		32,107						(17,197)	32,107			
SPX/CS/201224/3223.38-3465.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/24/2020	12/24/2020	Expiration	(2,455)	7,912,340	3223.38		594,349	594,349							594,349			
SPX/CS/201224/3223.38-3449.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2020	12/24/2020	12/24/2020	Expiration	(379)	1,221,247	3223.38		85,489	85,489							85,489			
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	12/24/2020	Expiration	(1,841)	5,933,469	3223.38		395,119	400,513						(926,605)	400,513			
SPX/PS/200325/2800.00-3045.00	General Business		Equity	Credit Suisse	03/19/2020	03/25/2020	03/25/2020	Expiration	18,700	52,360,000	2800.00		4,581,500	4,525,774							(55,726)			
SPX/PS/200409/2890.00-3145.00	General Business		Equity	Credit Suisse	03/19/2020	04/09/2020	04/09/2020	Expiration	21,135	61,080,150	2890.00		5,389,424	5,211,891							(177,533)			
SPX/PS/200424/2925.00-3175.00	General Business		Equity	Credit Suisse	03/19/2020	04/24/2020	04/24/2020	Expiration	17,295	50,587,875	2925.00		4,323,750	4,101,163							(222,586)			
SPX/PS/200508/2880.00-3125.00	General Business		Equity	Credit Suisse	03/19/2020	05/08/2020	05/08/2020	Expiration	21,580	62,150,400	2880.00		4,212,153	4,663,006							450,853			
SPX/PS/200522/2835.00-3090.00	General Business		Equity	Credit Suisse	03/19/2020	05/22/2020	05/22/2020	Expiration	18,955	53,737,425	2835.00		2,550,395	3,933,352							1,382,957			
SPX/PS/200610/2890.00-3140.00	General Business		Equity	Credit Suisse	03/19/2020	06/10/2020	06/10/2020	Expiration	19,575	56,571,750	2890.00			4,068,664							4,068,664			
SPX/PS/200625/2920.00-3185.00	General Business		Equity	Credit Suisse	03/19/2020	06/25/2020	06/25/2020	Expiration	21,980	64,181,600	2920.00		2,225,255	5,058,917							2,833,662			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX US 03/20/20 C325 Index	General Business		Equity	Exchange	02/06/2020	03/20/2020	03/20/2020	Expiration	12	39,800	3325		80,640								(80,640)			
SPX US 12/18/20 C3300 Index	General Business		Equity	Exchange	10/28/2020	12/18/2020	12/18/2020	Expiration	(320)	1,056,000	3300		4,816,000		9,536,700							4,720,700		
SPX US 09/18/20 C3025 Index	General Business		Equity	Exchange	06/15/2020	09/18/2020	09/18/2020	Expiration	1,005	3,040,125	3025		28,454,160		16,794,900							(11,659,260)		
SPX US 09/18/20 C3400 Index	General Business		Equity	Exchange	08/13/2020	09/18/2020	09/08/2020	Purchase	600	2,040,000	3400		2,876,400		3,649,500							773,100		
SPX US 09/18/20 C3225 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	09/18/2020	Expiration	759	2,447,775	3225		8,552,360		8,793,290							240,930		
SPX US 06/19/20 C2465 Index	General Business		Equity	Exchange	04/01/2020	06/19/2020	06/19/2020	Expiration	213	525,045	2465		14,830,338		4,289,868							(10,540,469)		
SPX US 11/13/20 C3525 Index	General Business		Equity	Exchange	11/13/2020	11/13/2020	11/13/2020	Expiration	(600)	2,820,000	3525		3,120,000		4,812,000							1,692,000		
SPX US 06/19/20 C2600 Index	General Business		Equity	Exchange	03/30/2020	06/19/2020	06/19/2020	Expiration	2600	2,015,000	2600		36,812,306		14,440,004							(22,372,302)		
SPX US 06/19/20 C3200 Index	General Business		Equity	Exchange	06/05/2020	06/19/2020	06/19/2020	Expiration	60	192,000	3200				281,578						281,578			
SPX US 09/30/20 C3350 Index	General Business		Equity	Exchange	09/30/2020	09/30/2020	09/30/2020	Expiration	(150)	502,500	3350		393,900		195,000							198,900		
SPX US 09/18/20 C3200 Index	General Business		Equity	Exchange	06/03/2020	09/18/2020	09/18/2020	Expiration	1,500	4,800,000	3200		20,081,625		28,447,005							8,365,380		
SPX US 12/18/20 C3250 Index	General Business		Equity	Exchange	09/21/2020	12/18/2020	12/18/2020	Expiration	850	2,112,500	3250		30,957,550		10,595,000							(20,362,550)		
SPX US 12/18/20 C3675 Index	General Business		Equity	Exchange	12/03/2020	12/18/2020	12/18/2020	Expiration	(249)	915,075	3675		1,195,920		1,276,125							80,205		
SPX US 06/19/20 C2950 Index	General Business		Equity	Exchange	04/07/2020	06/19/2020	06/01/2020	Closing Sale	(600)	1,770,000	2950		3,447,900		8,452,800							5,004,900		
SPX US 06/19/20 C3000 Index	General Business		Equity	Exchange	05/29/2020	06/19/2020	06/19/2020	Expiration	80	240,000	3000		1,290,080		615,048							675,032		
SPX US 03/20/20 C3275 Index	General Business		Equity	Exchange	01/14/2020	03/20/2020	03/20/2020	Expiration	(200)	655,000	3275		1,450,200									(1,450,200)		
SPX US 12/18/20 C3450 Index	General Business		Equity	Exchange	10/08/2020	12/18/2020	12/18/2020	Expiration	(306)	1,055,700	3450		4,284,000		7,626,375							3,342,375		
SPX US 09/18/20 C2800 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	09/18/2020	Expiration	1,250	3,500,000	2800		69,202,500		16,428,225							(52,774,275)		
SPX US 12/02/20 C3625 Index	General Business		Equity	Exchange	12/02/2020	12/02/2020	12/02/2020	Expiration	(350)	1,268,750	3625		1,078,000		1,540,350							462,350		
SPX US 06/19/20 C2550 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	06/19/2020	Expiration	172	183,600	2550		1,545,780		2,855,282							(1,570,250)		
SPX US 09/18/20 C3350 Index	General Business		Equity	Exchange	08/10/2020	09/18/2020	09/18/2020	Expiration	(75)	251,250	3350		597,250		27,000							5,198,380		
SPX US 09/18/20 C3375 Index	General Business		Equity	Exchange	04/15/2020	09/18/2020	09/18/2020	Expiration	(220)	695,000	3375		3,849,340		9,047,720							(1,535,100)		
SPX US 06/19/20 C2350 Index	General Business		Equity	Exchange	08/13/2020	06/19/2020	09/18/2020	Expiration	(204)	688,500	3375		1,535,100									19,431,250		
SPX US 09/18/20 C3750 Index	General Business		Equity	Exchange	06/11/2020	09/18/2020	06/19/2020	Expiration	(1,250)	2,937,500	3750		81,976,250		101,407,500							(19,431,250)		
SPX US 09/18/20 C3650 Index	General Business		Equity	Exchange	08/04/2020	09/18/2020	09/04/2020	Closing Sale	(1,800)	6,750,000	3750		205,200		169,500							(35,700)		
SPX US 09/18/20 C3650 Index	General Business		Equity	Exchange	08/13/2020	09/18/2020	09/18/2020	Expiration	740	2,627,000	3550		801,800		546,000							(255,800)		
SPX US 09/18/20 C3175 Index	General Business		Equity	Exchange	07/14/2020	09/18/2020	09/18/2020	Expiration	(360)	1,143,000	3175		4,854,500		6,429,600							1,575,100		
SPX US 06/19/20 C2925 Index	General Business		Equity	Exchange	04/29/2020	06/19/2020	06/19/2020	Expiration	(150)	438,750	2925		1,743,452		3,543,900							1,800,449		
SPX US 03/20/20 C2950 Index	General Business		Equity	Exchange	03/06/2020	03/20/2020	03/20/2020	Expiration	324	955,800	2950				3,356,400							3,356,400		
SPX US 12/18/20 C3400 Index	General Business		Equity	Exchange	09/10/2020	12/18/2020	12/18/2020	Expiration	704	2,393,600	3400		13,733,810		12,616,400							(1,117,410)		
SPX US 12/18/20 C3600 Index	General Business		Equity	Exchange	09/10/2020	12/18/2020	12/18/2020	Expiration	2,171	7,815,600	3600		18,389,275		19,813,500							1,424,225		
SPX US 03/20/20 C3000 Index	General Business		Equity	Exchange	03/03/2020	03/20/2020	03/20/2020	Expiration	162	486,000	3000				1,684,800							1,684,800		
SPX US 12/18/20 C3625 Index	General Business		Equity	Exchange	11/25/2020	12/18/2020	12/18/2020	Expiration	430	1,558,750	3625		4,354,450		2,961,400							(1,393,050)		
SPX US 06/19/20 C3050 Index	General Business		Equity	Exchange	05/28/2020	06/19/2020	06/19/2020	Expiration	(585)	1,784,250	3050		3,720,741		5,097,536							1,376,795		
SPX US 06/19/20 C2900 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	06/19/2020	Expiration	1,200	3,480,000	2900		21,316,475		8,227,488							(13,088,987)		
SPX US 09/28/20 C3350 Index	General Business		Equity	Exchange	09/28/2020	09/28/2020	09/28/2020	Expiration	(200)	670,000	3350		200,000		32,000							1,168,000		
SPX US 04/17/20 C2900 Index	General Business		Equity	Exchange	03/06/2020	04/17/2020	04/17/2020	Expiration	600	1,740,000	2900		7,418,000		1,142,322							(6,275,678)		
SPX US 06/19/20 C2300 Index	General Business		Equity	Exchange	04/01/2020	06/19/2020	06/19/2020	Expiration	(300)	690,000	2300		9,316,500		25,837,800							16,521,300		
SPX US 01/17/20 C3275 Index	General Business		Equity	Exchange	01/14/2020	01/17/2020	01/17/2020	Expiration	200	655,000	3275		1,024,000		399,000							1,625,000		
SPX US 12/18/20 C3800 Index	General Business		Equity	Exchange	08/26/2020	12/18/2020	12/02/2020	Purchase	3,000	11,400,000	3800		4,640,400		7,396,000							2,755,600		
SPX US 09/18/20 C3500 Index	General Business		Equity	Exchange	09/01/2020	09/18/2020	09/18/2020	Expiration	140	140,000	3500		242,000									1,242,000		
SPX US 09/18/20 C3100 Index	General Business		Equity	Exchange	04/14/2020	09/18/2020	09/18/2020	Expiration	(1,647)	5,105,700	3100		15,669,900		23,714,130							8,044,230		
SPX US 09/18/20 C3525 Index	General Business		Equity	Exchange	09/03/2020	09/18/2020	09/18/2020	Expiration	124	457,100	3525				734,080							1,074,080		
SPX US 06/19/20 C2500 Index	General Business		Equity	Exchange	04/07/2020	06/19/2020	06/19/2020	Expiration	(1,400)	3,500,000	2500		47,418,080		85,042,200							37,623,120		
SPX US 09/18/20 C3300 Index	General Business		Equity	Exchange	06/01/2020	09/18/2020	09/18/2020	Expiration	(2,944)	8,715,200	3300		13,212,436		19,594,840							6,382,344		
SPX US 06/19/20 C2700 Index	General Business		Equity	Exchange	07/07/2020	06/19/2020	06/19/2020	Expiration	1,500	1,050,000	2700		69,182,000		27,801,398							(41,380,602)		
SPX US 03/20/20 C3300 Index	General Business		Equity	Exchange	12/09/2019	03/20/2020	03/20/2020	Expiration	(1,500)	1,650,000	3300		1,054,000		292,000							(1,261,400)		
SPX US 03/20/20 C3150 Index	General Business		Equity	Exchange	12/09/2019	03/20/2020	03/20/2020	Expiration	(175)	551,250	3150		1,602,125									(1,602,125)		
SPX US 01/17/20 C3100 Index	General Business		Equity	Exchange	12/12/2019	01/17/2020																		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX US 07/17/20 P2800 Index	General Business		Equity	Exchange	06/03/2020	07/17/2020	06/29/2020	Closing Purchase	1,000	2,800,000	2800		2,066,900	2,850,820							783,920			
SPX US 09/18/20 P2350 Index	General Business		Equity	Exchange	03/03/2020	09/18/2020	07/20/2020	Closing Sale	(2,500)	5,875,000	2350		27,581,650	10,041,100							(17,540,550)			
SPX US 03/20/20 P3100 Index	General Business		Equity	Exchange	03/04/2020	03/20/2020	03/20/2020	Expiration	(189)	585,900	3100		1,219,050	12,512,178							11,293,128			
SPX US 06/19/20 P2825 Index	General Business		Equity	Exchange	04/14/2020	06/19/2020	06/19/2020	Expiration	(670)	1,892,750	2825		10,061,980								10,061,980			
SPX US 12/18/20 P3700 Index	General Business		Equity	Exchange	12/04/2020	12/18/2020	12/18/2020	Expiration	(564)	2,086,800	3700		3,186,987	460,000							(2,726,987)			
SPX US 09/18/20 P3200 Index	General Business		Equity	Exchange	06/11/2020	09/18/2020	09/18/2020	Expiration	(692)	2,214,400	3200		16,168,944	966,600							(15,202,344)			
SPXW US 11/13/20 P3525 Index	General Business		Equity	Exchange	11/13/2020	11/13/2020	11/13/2020	Expiration	800	2,820,000	3525			80,000							80,000			
SPX US 06/19/20 P2600 Index	General Business		Equity	Exchange	03/06/2020	06/19/2020	06/19/2020	Expiration	(1,375)	3,575,000	2600		15,383,846	9,328,514							(6,055,332)			
SPX US 06/19/20 P2465 Index	General Business		Equity	Exchange	04/01/2020	06/19/2020	06/19/2020	Expiration	(213)	525,045	2465		4,428,127								(4,428,127)			
SPX US 09/18/20 P3000 Index	General Business		Equity	Exchange	06/29/2020	09/18/2020	07/20/2020	Purchase	1,800	5,400,000	3000		9,202,500	27,117,000							17,914,500			
SPX US 09/18/20 P3225 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	09/18/2020	Expiration	(758)	2,447,775	3225		8,034,290	6,859,900							(1,174,390)			
SPX US 09/18/20 P3025 Index	General Business		Equity	Exchange	06/15/2020	09/18/2020	09/18/2020	Expiration	(1,005)	3,040,125	3025		16,521,600	4,343,820							(12,177,780)			
SPX US 06/19/20 P2200 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	05/20/2020	Closing Sale	(400)	880,000	2200		4,650,600	104,000							(4,546,600)			
SPX US 12/18/20 P3550 Index	General Business		Equity	Exchange	11/10/2020	12/18/2020	12/18/2020	Expiration	64	227,200	3550			672,000							672,000			
SPX US 06/19/20 P2875 Index	General Business		Equity	Exchange	05/07/2020	06/19/2020	06/19/2020	Expiration	126	362,250	2875			1,330,434							1,330,434			
SPX US 03/20/20 P2800 Index	General Business		Equity	Exchange	03/10/2020	03/20/2020	03/20/2020	Expiration	20	56,000	2800		724,040	230,000							494,040			
SPX US 09/18/20 P2300 Index	General Business		Equity	Exchange	06/29/2020	09/18/2020	07/20/2020	Closing Sale	(900)	2,070,000	2300		2,132,100	513,000							(1,619,100)			
SPX US 06/19/20 P2850 Index	General Business		Equity	Exchange	05/01/2020	06/19/2020	06/19/2020	Expiration	168	478,800	2850			2,269,224							2,269,224			
SPX US 06/19/20 P3100 Index	General Business		Equity	Exchange	06/03/2020	06/19/2020	06/19/2020	Expiration	1,500	4,650,000	3100		1,281,151	18,440,445							17,159,294			
SPX US 12/18/20 P3350 Index	General Business		Equity	Exchange	09/17/2020	12/18/2020	12/18/2020	Expiration	3,416	11,443,600	3350		26,233,150	5,127,480							(21,105,670)			
SPX US 09/18/20 P2700 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	09/18/2020	Expiration	(400)	1,080,000	2700			762,400							(1,762,400)			
SPX US 03/19/21 P3700 Index	General Business		Equity	Exchange	12/11/2020	03/19/2021	12/30/2020	Closing Purchase	65	240,500	3700		6,346,328	6,678,093							331,765			
SPX US 09/18/20 P3450 Index	General Business		Equity	Exchange	09/03/2020	09/18/2020	09/18/2020	Expiration	(200)	690,000	3450		842,400	1,928,000							1,285,600			
SPX US 06/19/20 P2475 Index	General Business		Equity	Exchange	04/01/2020	06/19/2020	06/19/2020	Expiration	(99)	245,025	2475		2,104,794								(2,104,794)			
SPX US 06/19/20 P2555 Index	General Business		Equity	Exchange	03/25/2020	06/19/2020	06/19/2020	Expiration	308	786,940	2555			7,057,547							(7,057,547)			
SPX US 09/18/20 P3475 Index	General Business		Equity	Exchange	08/26/2020	09/18/2020	09/18/2020	Expiration	(216)	750,600	3475		2,622,240	1,274,400							(1,347,840)			
SPX US 09/18/20 P3370 Index	General Business		Equity	Exchange	09/04/2020	09/18/2020	09/18/2020	Expiration	(1,333)	4,482,210	3370		8,339,600	4,161,820							(4,177,780)			
SPX US 09/18/20 P2900 Index	General Business		Equity	Exchange	06/11/2020	09/18/2020	09/03/2020	Purchase	2,300	6,670,000	2900		3,381,200	22,455,000							19,073,800			
SPX US 06/19/20 P2650 Index	General Business		Equity	Exchange	04/07/2020	06/19/2020	06/19/2020	Expiration	(63)	166,950	2650		1,034,281								(1,034,281)			
SPX US 09/18/20 P3050 Index	General Business		Equity	Exchange	06/25/2020	09/18/2020	09/18/2020	Expiration	(168)	512,400	3050		2,839,200								(2,839,200)			
SPX US 09/18/20 P3250 Index	General Business		Equity	Exchange	06/25/2020	09/18/2020	09/18/2020	Expiration	(900)	2,925,000	3250		1,382,600	10,665,600							9,283,000			
SPX US 12/18/20 P3625 Index	General Business		Equity	Exchange	11/25/2020	12/18/2020	12/18/2020	Expiration	(430)	1,558,750	3625		2,035,100								(2,035,100)			
SPX US 06/19/20 P3050 Index	General Business		Equity	Exchange	05/28/2020	06/19/2020	06/19/2020	Expiration	585	1,784,250	3050		1,951,110	3,846,666							1,895,556			
SPX US 06/19/20 P2900 Index	General Business		Equity	Exchange	04/01/2020	06/19/2020	06/19/2020	Expiration	(1,000)	2,900,000	2900		1,189,020	13,901,700							(12,712,680)			
SPXW US 09/28/20 P3350 Index	General Business		Equity	Exchange	09/28/2020	09/28/2020	09/28/2020	Expiration	200	670,000	3350			80,000							80,000			
SPX US 04/17/20 P2900 Index	General Business		Equity	Exchange	02/06/2020	04/17/2020	04/17/2020	Expiration	(200)	580,000	2900		204,400	886,000							681,600			
SPX US 07/17/20 P2900 Index	General Business		Equity	Exchange	06/15/2020	07/17/2020	06/29/2020	Purchase	600	1,740,000	2900		2,096,400	3,842,400							1,746,000			
SPX US 12/18/20 P3600 Index	General Business		Equity	Exchange	11/09/2020	12/18/2020	12/18/2020	Expiration	(471)	1,695,800	3600		3,689,400	518,000							(3,071,400)			
SPX US 03/20/20 P3000 Index	General Business		Equity	Exchange	03/03/2020	03/20/2020	03/20/2020	Expiration	(162)	486,000	3000		1,441,800	9,104,724							7,662,924			
SPX US 03/20/20 P2950 Index	General Business		Equity	Exchange	03/06/2020	03/20/2020	03/20/2020	Expiration	(324)	955,800	2950		2,822,400	16,589,448							13,767,048			
SPX US 06/19/20 P2925 Index	General Business		Equity	Exchange	04/29/2020	06/19/2020	06/19/2020	Expiration	150	438,750	2925			1,788,947							1,788,947			
SPX US 09/18/20 P3400 Index	General Business		Equity	Exchange	09/19/2020	09/18/2020	12/18/2020	Expiration	(1,774)	6,031,800	3400		28,846,340	11,457,000							(17,389,340)			
SPX US 09/18/20 P3100 Index	General Business		Equity	Exchange	09/11/2020	09/18/2020	09/18/2020	Expiration	1,847	5,105,700	3100		38,578,175	12,941,700							(25,637,475)			
SPX US 09/18/20 P3525 Index	General Business		Equity	Exchange	09/03/2020	09/18/2020	09/18/2020	Expiration	(124)	312,000	3525		8,672,060	2,125,360							1,453,260			
SPX US 09/18/20 P3300 Index	General Business		Equity	Exchange	05/28/2020	09/18/2020	09/18/2020	Expiration	3,044	10,045,200	3300		16,825,200	11,165,600							(5,459,600)			
SPX US 06/19/20 P2500 Index	General Business		Equity	Exchange	05/28/2020	06/19/2020	06/19/2020	Expiration	1,100	2,750,000	2500		2,200	478,400							478,400			
SPX US 07/17/20 P2300 Index	General Business		Equity	Exchange	06/15/2020	07/17/2020	06/29/2020	Closing Sale	(600)	1,380,000	2300		422,400	114,000							(308,400)			
SPX US 06/19/20 P2700 Index	General Business		Equity	Exchange	04/29/2020	06/19/2020	06/19/2020	Expiration	(1,500)	4,050,000	2700		11,866,144								(11,866,144)			
SPX US 09/18/20 P3500 Index	General Business		Equity	Exchange	09/01/2020	09/18/2020	09/18/2020	Expiration	40	140,000	3500													

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25										
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)										
SPX US 09/18/20 P3375 Index	General Business		Equity	Exchange	08/18/2020	09/18/2020	09/18/2020	Expiration	204	688,500	3375		438,560	1,509,600							1,073,040													
SPX US 09/18/20 P3550 Index	General Business		Equity	Exchange	08/03/2020	09/18/2020	09/18/2020	Expiration	140	142,000	3550		240,000	785,600							545,600													
SPX US 09/18/20 P3350 Index	General Business		Equity	Exchange	08/10/2020	09/18/2020	09/18/2020	Expiration	75	251,250	3350			587,750							587,750													
SPX US 06/19/20 P2750 Index	General Business		Equity	Exchange	04/15/2020	06/19/2020	06/19/2020	Expiration	220	605,000	2750			3,392,341							3,392,341													
SPX US 09/18/20 P2800 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	09/18/2020	Expiration	(4,500)	12,600,000	2800		7,558,500	54,752,850							47,194,350													
SPX US 03/19/21 P3000 Index	General Business		Equity	Exchange	12/07/2020	03/19/2021	12/30/2020	Purchase	300	900,000	3000		(877,500)	(644,700)							232,800													
SPX US 06/19/20 P2550 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	06/19/2020	Expiration	72	183,600	2550			1,607,260							1,607,260													
SPX US 12/18/20 P2500 Index	General Business		Equity	Exchange	07/30/2020	12/18/2020	12/18/2020	Expiration	(1,200)	3,000,000	2500		5,164,400	2,590,000							(2,574,400)													
SPX US 12/18/20 P2700 Index	General Business		Equity	Exchange	09/10/2020	12/18/2020	12/07/2020	Purchase	2,100	5,670,000	2700		101,400	4,278,300							4,176,900													
SPX US 09/18/20 P3150 Index	General Business		Equity	Exchange	07/14/2020	09/18/2020	07/20/2020	Closing Sale	(2,000)	6,300,000	3150		25,188,000	16,458,000							(8,730,000)													
SPX US 12/02/20 P3625 Index	General Business		Equity	Exchange	12/02/2020	12/02/2020	12/02/2020	Expiration	350	1,268,750	3625			59,500							59,500													
SPX US 03/20/20 P2600 Index	General Business		Equity	Exchange	11/06/2019	03/20/2020	03/06/2020	Purchase	400	1,040,000	2600		1840,000	(740,000)							99,200													
SPX US 03/20/20 P3175 Index	General Business		Equity	Exchange	12/12/2019	03/20/2020	03/20/2020	Expiration	172	546,100	3175		(1,508,200)	(12,676,744)							(11,168,544)													
SPX US 03/20/20 P3200 Index	General Business		Equity	Exchange	12/19/2019	03/20/2020	03/20/2020	Expiration	(500)	1,600,000	3200		3,800,000	38,101,000							34,301,000													
SPX US 01/17/20 P2900 Index	General Business		Equity	Exchange	10/11/2019	01/17/2020	01/17/2020	Expiration	(200)	580,000	2900			1,352,400							1,352,400													
SPX US 03/20/20 P3150 Index	General Business		Equity	Exchange	12/09/2019	03/20/2020	03/20/2020	Expiration	175	551,250	3150		(1,605,625)	(12,460,350)							(10,854,725)													
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options																																	
0219999999	Subtotal - Purchased Options - Hedging Other																																	
0289999999	Subtotal - Purchased Options - Replications																																	
0359999999	Subtotal - Purchased Options - Income Generation																																	
0429999999	Subtotal - Purchased Options - Other																																	
0439999999	Total Purchased Options - Call Options and Warrants																																	
0449999999	Total Purchased Options - Put Options																																	
0459999999	Total Purchased Options - Caps																																	
0469999999	Total Purchased Options - Floors																																	
0479999999	Total Purchased Options - Collars																																	
0489999999	Total Purchased Options - Other																																	
0499999999	Total Purchased Options																																	
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																	
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																	
0709999999	Subtotal - Written Options - Hedging Other																																	
0779999999	Subtotal - Written Options - Replications																																	
0849999999	Subtotal - Written Options - Income Generation																																	
0919999999	Subtotal - Written Options - Other																																	
0929999999	Total Written Options - Call Options and Warrants																																	
0939999999	Total Written Options - Put Options																																	
0949999999	Total Written Options - Caps																																	
0959999999	Total Written Options - Floors																																	
0969999999	Total Written Options - Collars																																	
0979999999	Total Written Options - Other																																	
0989999999	Total Written Options																																	
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																	
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																	
USD/IRS/181002-251002/2.845%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							159,860							159,860													
USD/IRS/181002-251002/2.845%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							(159,860)							(159,860)													
USD/IRS/181002-251002/2.8575%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							159,860							159,860													
USD/IRS/181002-251002/2.8575%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							(159,860)							(159,860)													
USD/IRS/181002-251002/2.979%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							159,860							159,860													
USD/IRS/181002-251002/2.979%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							(85,259)							(85,259)													
USD/IRS/181002-251002/2.979%	General Business		Interest	Exchange	10/02/2019	01/02/2020	01/02/2020							(85,259)							(85,259)													
USD/IRS/180703-250703/2.82%	General Business		Interest	Exchange	07/03/2019	01/03/2020	01/03/2020							338,400							338,400													
USD/IRS/180703-250703/2.82%	General Business		Interest	Exchange	07/03/2019	01/03/2020	01/03/2020							(338,400)							(338,400)													

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							340,050							340,050			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							(340,050)							(340,050)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							236,960							236,960			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							(236,960)							(236,960)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							(681,605)							(681,605)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							681,605							681,605			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							444,563							444,563			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/03/2019	01/03/2020	01/03/2020							(444,563)							(444,563)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							128,103							128,103			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							(128,103)							(128,103)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							128,103							128,103			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							(128,103)							(128,103)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							85,402							85,402			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							(85,402)							(85,402)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							245,530							245,530			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							(245,530)							(245,530)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							160,128							160,128			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	10/03/2019	01/03/2020	01/03/2020							(160,128)							(160,128)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	10/04/2019	01/06/2020	01/06/2020							102,019							102,019			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	10/04/2019	01/06/2020	01/06/2020							(102,019)							(102,019)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2019	01/06/2020	01/06/2020							102,019							102,019			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2019	01/06/2020	01/06/2020							(102,019)							(102,019)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2020	04/02/2020							426,750							426,750			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2020	04/02/2020							(426,750)							(426,750)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2020	04/02/2020							428,625							428,625			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2020	04/02/2020							(428,625)							(428,625)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2020	04/02/2020							238,320							238,320			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2020	04/02/2020							(238,320)							(238,320)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	01/02/2020	04/02/2020	04/02/2020							144,795							144,795			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	01/02/2020	04/02/2020	04/02/2020							(144,795)							(144,795)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	01/02/2020	04/02/2020	04/02/2020							144,795							144,795			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	01/02/2020	04/02/2020	04/02/2020							(144,795)							(144,795)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	01/02/2020	04/02/2020	04/02/2020							77,224							77,224			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	01/02/2020	04/02/2020	04/02/2020							(77,224)							(77,224)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							115,775							115,775			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(115,775)							(115,775)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(115,775)							(115,775)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(115,775)							(115,775)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(177,183)							(177,183)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(221,902)							(221,902)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(221,902)							(221,902)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(144,719)							(144,719)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(144,719)							(144,719)			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(231,550)							(231,550)			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(231,550)							(231,550)			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(192,958)							(192,958)			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(192,958)							(192,958)			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(205,018)							(205,018)			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	01/03/2020	04/03/2020	04/03/2020							(205,018)							(205,018)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	10/04/2019	04/06/2020	04/06/2020							(268,475)							(268,475)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	10/04/2019	04/06/2020	04/06/2020							(268,475)							(268,475)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2019	04/06/2020	04/06/2020							(269,676)							(269,676)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2019	04/06/2020	04/06/2020							(269,676)							(269,676)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	01/06/2020	04/06/2020	04/06/2020							(91,265)							(91,265)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	01/06/2020	04/06/2020	04/06/2020							(91,265)							(91,265)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	01/06/2020	04/06/2020	04/06/2020							(91,265)							(91,265)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(733,121)							(733,121)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(323,673)							(323,673)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(192,444)							(192,444)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(18,328)							(18,328)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(26,000)							(26,000)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(36,656)							(36,656)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(27,492)							(27,492)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	06/30/2020	06/30/2020							(36,656)							(36,656)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(109,996)							(109,996)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(109,996)							(109,996)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(109,996)							(109,996)			

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							109,996							109,996			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							58,665							58,665			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(58,665)							(58,665)			
USD/IRS/200402-250402/1.8627%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(175,994)							(175,994)			
USD/IRS/200402-250402/1.8627%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							175,994							175,994			
USD/IRS/200402-250402/1.2605%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							128,329							128,329			
USD/IRS/200402-250402/1.2605%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(128,329)							(128,329)			
USD/IRS/200402-250402/1.6973%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(146,662)							(146,662)			
USD/IRS/200402-250402/1.6973%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							146,662							146,662			
USD/IRS/200402-250402/1.2915%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							128,329							128,329			
USD/IRS/200402-250402/1.2915%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(128,329)							(128,329)			
USD/IRS/200402-250402/0.6957%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							329,989							329,989			
USD/IRS/200402-250402/0.6957%	General Business		Interest Rate	Exchange	04/02/2020	07/02/2020	07/02/2020							(329,989)							(329,989)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(338,400)							(338,400)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							338,400							338,400			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							340,050							340,050			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(340,050)							(340,050)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							236,960							236,960			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(236,960)							(236,960)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(681,605)							(681,605)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							681,605							681,605			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							444,563							444,563			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(444,563)							(444,563)			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							445,968							445,968			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(445,968)							(445,968)			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(257,000)							(257,000)			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							257,000							257,000			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							361,994							361,994			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	01/03/2020	07/03/2020	07/03/2020							(361,994)							(361,994)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							87,148							87,148			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(87,148)							(87,148)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							87,148							87,148			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(87,148)							(87,148)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							58,098							58,098			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(58,098)							(58,098)			

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							167,033							167,033			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(167,033)							(167,033)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(108,935)							(108,935)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							108,935							108,935			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(174,295)							(174,295)			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							174,295							174,295			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(145,246)							(145,246)			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							145,246							145,246			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							(154,324)							(154,324)			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	04/03/2020	07/03/2020	07/03/2020							154,324							154,324			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	04/06/2020	07/06/2020	07/06/2020							(65,942)							(65,942)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	04/06/2020	07/06/2020	07/06/2020							65,942							65,942			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	04/06/2020	07/06/2020	07/06/2020							(65,942)							(65,942)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	04/06/2020	07/06/2020	07/06/2020							65,942							65,942			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	07/01/2020	07/31/2020	07/31/2020							(178,250)							(178,250)			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	07/31/2020	08/31/2020	08/31/2020							184,192							184,192			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	07/01/2020	09/24/2020	09/24/2020							(507,442)							(507,442)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							2,052,500							2,052,500			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							(906,179)							(906,179)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							(538,781)							(538,781)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							51,313							51,313			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							(72,792)							(72,792)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							(102,625)							(102,625)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							176,969							176,969			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	03/31/2020	09/30/2020	09/30/2020							(102,625)							(102,625)			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	08/31/2020	09/30/2020	09/30/2020							(201,217)							(201,217)			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							178,250							178,250			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							(157,361)							(157,361)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							69,475							69,475			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							(41,307)							(41,307)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							3,934							3,934			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							(5,581)							(5,581)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							7,868							7,868			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							(5,901)							(5,901)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							7,868							7,868			

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	06/30/2020	09/30/2020	09/30/2020							15,427							15,427			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(426,750)							(426,750)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							426,750							426,750			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							428,625							428,625			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(428,625)							(428,625)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(238,320)							(238,320)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							238,320							238,320			
USD/IRS/200402-250402/1.8627%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							447,048							447,048			
USD/IRS/200402-250402/1.8627%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(447,048)							(447,048)			
USD/IRS/200402-250402/1.2605%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(220,588)							(220,588)			
USD/IRS/200402-250402/1.2605%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							220,588							220,588			
USD/IRS/200402-250402/1.6973%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							339,460							339,460			
USD/IRS/200402-250402/1.6973%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(339,460)							(339,460)			
USD/IRS/200402-250402/1.2915%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(226,013)							(226,013)			
USD/IRS/200402-250402/1.2915%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							226,013							226,013			
USD/IRS/200402-250402/0.6957%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							(313,065)							(313,065)			
USD/IRS/200402-250402/0.6957%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							313,065							313,065			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2020	10/02/2020	10/02/2020							23,153							23,153			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(23,153)							(23,153)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(23,153)							(23,153)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							23,153							23,153			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(12,348)							(12,348)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							12,348							12,348			
USD/IRS/200402-250402/1.8627%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(37,045)							(37,045)			
USD/IRS/200402-250402/1.8627%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							37,045							37,045			
USD/IRS/200702-250702/1.8797%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(37,817)							(37,817)			
USD/IRS/200702-250702/1.8797%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							37,817							37,817			
USD/IRS/200402-250402/1.2605%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							27,012							27,012			
USD/IRS/200402-250402/1.2605%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(27,012)							(27,012)			
USD/IRS/200702-250702/1.2515%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							27,012							27,012			
USD/IRS/200702-250702/1.2515%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(27,012)							(27,012)			
USD/IRS/200402-250402/1.6973%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(30,871)							(30,871)			
USD/IRS/200402-250402/1.6973%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							30,871							30,871			
USD/IRS/200702-250702/1.6987%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(28,942)							(28,942)			
USD/IRS/200702-250702/1.6987%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							28,942							28,942			

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/200402-250402/1.2915%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							27,012							27,012			
USD/IRS/200402-250402/1.2915%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(27,012)							(27,012)			
USD/IRS/200702-250702/1.277%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							23,153							23,153			
USD/IRS/200702-250702/1.277%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(23,153)							(23,153)			
USD/IRS/200402-250402/0.6957%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							69,460							69,460			
USD/IRS/200402-250402/0.6957%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(69,460)							(69,460)			
USD/IRS/200702-250702/0.6941%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							65,601							65,601			
USD/IRS/200702-250702/0.6941%	General Business		Interest Rate	Exchange	07/02/2020	10/02/2020	10/02/2020							(65,601)							(65,601)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	04/06/2020	10/05/2020	10/05/2020							(264,050)							(264,050)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	04/06/2020	10/05/2020	10/05/2020							264,050							264,050			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	04/06/2020	10/05/2020	10/05/2020							265,231							265,231			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	04/06/2020	10/05/2020	10/05/2020							(265,231)							(265,231)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							18,706							18,706			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(18,706)							(18,706)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							18,706							18,706			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(18,706)							(18,706)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	07/06/2020	10/05/2020	10/05/2020							14,588							14,588			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	07/06/2020	10/05/2020	10/05/2020							(14,588)							(14,588)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	07/06/2020	10/05/2020	10/05/2020							14,588							14,588			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	07/06/2020	10/05/2020	10/05/2020							(14,588)							(14,588)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							12,471							12,471			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(12,471)							(12,471)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							35,853							35,853			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(35,853)							(35,853)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							23,383							23,383			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(23,383)							(23,383)			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							37,412							37,412			
USD/IRS/200103-250103/1.8582%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(37,412)							(37,412)			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							31,177							31,177			
USD/IRS/200103-250103/1.285%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(31,177)							(31,177)			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							33,125							33,125			
USD/IRS/200103-250103/1.7035%	General Business		Interest Rate	Exchange	07/03/2020	10/05/2020	10/05/2020							(33,125)							(33,125)			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	09/30/2020	10/30/2020	10/30/2020							178,250							178,250			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	10/30/2020	11/30/2020	11/30/2020							(184,192)							(184,192)			
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	09/24/2020	12/24/2020	12/24/2020							(521,858)							(521,858)			

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/200701-250324/1.86%/L+1.5727%	General Business		Interest Rate	Exchange	11/30/2020	12/31/2020	12/31/2020							184,192							184,192			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							(112,639)							(112,639)			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							49,730							49,730			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							29,568							29,568			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							2,816							2,816			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							3,995							3,995			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							5,632							5,632			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							4,224							4,224			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							5,632							5,632			
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	09/30/2020	12/31/2020	12/31/2020							11,043							11,043			
USD/SWOR/200331/51/1.2915%	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	02/21/2020	03/31/2020	03/06/2020	Closing Sale	(90,000,000)	90,000,000		441,000	2,670,000							2,229,000			
USD/SWOR/200331/51/1.6973%	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	11/12/2019	03/31/2020	02/21/2020	Closing Sale	(90,000,000)	90,000,000	729,000		1,800,000				212,152			1,071,000			
USD/SWOR/200630/51/1.277%	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	02/21/2020	03/31/2020	03/06/2020	Closing Sale	(90,000,000)	90,000,000		729,000	2,670,000							1,941,000			
USD/SWOR/200630/51/1.6987%	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	11/12/2019	06/30/2020	02/21/2020	Closing Sale	(90,000,000)	90,000,000	873,000		1,971,000				136,289			1,098,000			
USD/SWOR/200930/51/1.271%	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	02/21/2020	09/30/2020	03/06/2020	Closing Sale	(90,000,000)	90,000,000		947,000	2,710,000							1,763,000			
USD/SWOR/200930/51/1.7065%	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	11/12/2019	09/30/2020	02/21/2020	Closing Sale	(90,000,000)	90,000,000	1,037,000		2,151,000				128,276			1,114,000			
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												2,639,000	2,117,000	14,030,026							9,274,026			XXX
SRENWX USD CDS/250620/1%	General Business		Credit	JPMorgan Chase Bank, National Asc	KB1H1DSPRFMMNCUFXT09	06/23/2020	06/23/2020	06/23/2020						(156,667)							156,667			
SRENWX USD CDS/250620/1%	General Business		Credit	JPMorgan Chase Bank, National Asc	KB1H1DSPRFMMNCUFXT09	09/21/2020	09/21/2020	09/21/2020						(151,667)							151,667			
SRENWX USD CDS/250620/1%	General Business		Credit	JPMorgan Chase Bank, National Asc	KB1H1DSPRFMMNCUFXT09	12/21/2020	12/21/2020	12/21/2020						(151,667)							151,667			
1129999999. Subtotal - Swaps - Hedging Other - Credit Default														(460,001)							(460,001)			XXX
Euro	FX Bonds	Annual Sched part 1	Currency	Barclays Bank PLC (London)	KB1H1DSPRFMMNCUFXT09	06/29/2020	03/31/2021							(66,040)							(66,040)			
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														(66,040)							(66,040)			XXX
1169999999. Subtotal - Swaps - Hedging Other												2,639,000	2,117,000	13,503,985				476,717			8,747,985			XXX
1229999999. Subtotal - Swaps - Replication																								XXX
1289999999. Subtotal - Swaps - Income Generation																								XXX
1349999999. Subtotal - Swaps - Other																								XXX
1359999999. Total Swaps - Interest Rate												2,639,000	2,117,000	14,030,026				476,717			9,274,026			XXX
1369999999. Total Swaps - Credit Default														(460,001)							(460,001)			XXX
1379999999. Total Swaps - Foreign Exchange														(66,040)							(66,040)			XXX
1389999999. Total Swaps - Total Return																								XXX
1399999999. Total Swaps - Other																								XXX
1409999999. Total Swaps												2,639,000	2,117,000	13,503,985				476,717			8,747,985			XXX
T 2 02/15/50 Govt/F/200804	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	05/05/2020	08/04/2020	08/04/2020	Expiration	(90,000,000)				2,869,429							2,869,429			
T 2 02/15/50 Govt/F/201103	General Business		Interest Rate	Mizuho	549300HS3WTRS6D88H32	08/03/2020	11/03/2020	11/03/2020	Expiration	(90,000,000)				(9,729,301)							(9,729,301)			
1439999999. Subtotal - Forwards - Hedging Other														(6,859,872)							(6,859,872)			XXX
1479999999. Subtotal - Forwards														(6,859,872)							(6,859,872)			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																								XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																								XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																								XXX
1709999999. Subtotal - Hedging Other												216,956,259	1,259,260,558	1,592,409,305							(101,599,169)	323,329,857		XXX
1719999999. Subtotal - Replication																								XXX

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point		
HIH1 Index	59	80,148,550	MAR 21 HKFE HS INDEX	General Business	N/A	Equity/Index	12/28/2020	HKG	09/24/2020	26,403.0000	27,169.0000	247,603	247,603	247,603					498,477	XXX	XXX		
1539999999. Subtotal - Long Futures - Hedging Other													247,603	247,603	247,603						498,477	XXX	XXX
1579999999. Subtotal - Long Futures													247,603	247,603	247,603						498,477	XXX	XXX
ESH1 Index	(477)	89,371,913	MAR 21 EMINI S&P500	General Business	N/A	Equity/Index	03/19/2021	CTN	12/15/2020	3,640.0000	3,747.0000	(1,975,703)	(1,975,703)	(1,975,703)					5,771,700	XXX	XXX		
1609999999. Subtotal - Short Futures - Hedging Other													(1,975,703)	(1,975,703)	(1,975,703)						5,771,700	XXX	XXX
1649999999. Subtotal - Short Futures													(1,975,703)	(1,975,703)	(1,975,703)						5,771,700	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													(1,728,100)	(1,728,100)	(1,728,100)						6,270,177	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													(1,728,100)	(1,728,100)	(1,728,100)						6,270,177	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

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
HIHO Index	(12)	13,939,056	HIHO Index	General Business	N/A	Equity/Index	03/30/2020	HKG	01/14/2020	28,975.0000	03/30/2020	23,231.7600	Closing Sale	(415,437)	(415,437)				50
HIHO Index	(10)	11,895,531	HIHO Index	General Business	N/A	Equity/Index	03/30/2020	HKG	01/14/2020	28,975.0000	03/26/2020	23,791.0600	Closing Sale	(337,113)	(337,113)				50
HIHO Index	(11)	13,085,084	HIHO Index	General Business	N/A	Equity/Index	03/30/2020	HKG	12/10/2020	26,521.0000	03/26/2020	23,791.0600	Closing Sale	(195,191)	(195,191)				50
HIHO Index	(43)	51,150,784	HIHO Index	General Business	N/A	Equity/Index	03/30/2020	HKG	12/05/2019	26,270.8800	03/26/2020	23,791.0600	Closing Sale	(693,110)	(693,110)				50
HIHO Index	(12)	14,675,592	HIHO Index	General Business	N/A	Equity/Index	06/29/2020	HKG	03/30/2020	23,064.2500	06/26/2020	24,459.3200	Closing Sale	105,027	105,027				50
HIHO Index	(13)	15,898,558	HIHO Index	General Business	N/A	Equity/Index	06/29/2020	HKG	03/26/2020	23,519.4600	06/26/2020	24,459.3200	Closing Sale	79,418	79,418				50
HIHO Index	(40)	46,622,150	HIHO Index	General Business	N/A	Equity/Index	09/29/2020	HKG	06/26/2020	24,200.4500	09/24/2020	23,311.0800	Closing Sale	(226,922)	(226,922)				50
HIHO Index	(29)	38,638,450	HIHO Index	General Business	N/A	Equity/Index	12/30/2020	HKG	09/24/2020	23,288.4700	12/29/2020	26,647.2100	Closing Sale	619,446	619,446				50
HIHO Index	(3)	3,963,600	HIHO Index	General Business	N/A	Equity/Index	12/30/2020	HKG	09/24/2020	23,288.4700	12/28/2020	26,424.0000	Closing Sale	61,136	61,136				50
ESHI Index	25	4,550,063	ESHI Index	General Business	N/A	Equity/Index	03/19/2021	CTN	12/15/2020	3,681.9900	12/22/2020	3,640.0500	Closing Sale	(53,524)	(53,524)				50
ESHI Index	25	4,550,063	ESHI Index	General Business	N/A	Equity/Index	03/19/2021	CTN	12/15/2020	3,729.0000	12/30/2020	3,640.0500	Closing Sale	(111,187)	(111,187)				50
153999999. Subtotal - Long Futures - Hedging Other														(1,167,457)	(1,167,457)			XXX	XXX
157999999. Subtotal - Long Futures														(1,167,457)	(1,167,457)			XXX	XXX
ESMO Index	20	3,537,500	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/15/2020	3,034.8000	06/19/2020	3,161.2600	Closing Purchase	(204,513)	(204,513)				50
ESMO Index	40	7,075,000	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/12/2020	3,010.3000	06/19/2020	3,161.2600	Closing Purchase	(724,608)	(724,608)				50
ESMO Index	27	4,775,625	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/12/2020	3,010.3000	06/19/2020	3,161.2600	Closing Purchase	(958,596)	(958,596)				50
ESMO Index	13	2,291,062	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/12/2020	3,010.3000	06/19/2020	3,161.2600	Closing Purchase	(2,619,156)	(2,619,156)				50
ESMO Index	50	8,811,775	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/11/2020	3,052.5500	06/19/2020	3,161.2600	Closing Purchase	(434,855)	(434,855)				50
ESMO Index	37	6,520,714	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/10/2020	3,165.8700	06/19/2020	3,161.2600	Closing Purchase	11,514	11,514				50
ESMO Index	30	5,252,250	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/09/2020	3,207.0000	06/19/2020	3,161.2600	Closing Purchase	914,800	914,800				50
ESMO Index	3	507,857	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/09/2020	3,207.0000	06/15/2020	3,074.5600	Closing Purchase	198,608	198,608				50
ESMO Index	37	6,263,568	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/09/2020	3,207.0000	06/12/2020	3,010.3000	Closing Purchase	1,917,825	1,917,825				50
ESMO Index	20	3,362,500	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/08/2020	3,222.9300	06/12/2020	3,010.3000	Closing Purchase	297,685	297,685				50
ESMO Index	15	2,521,875	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/08/2020	3,222.9300	06/11/2020	3,005.4200	Closing Purchase	456,594	456,594				50
ESMO Index	48	7,949,993	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/05/2020	3,188.3500	06/11/2020	3,005.4200	Closing Purchase	347,569	347,569				50
ESMO Index	90	14,906,237	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	06/05/2020	3,188.3500	06/10/2020	3,205.0000	Closing Purchase	(36,696)	(36,696)				50
ESMO Index	57	9,440,616	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	05/29/2020	3,020.8500	06/10/2020	3,205.0000	Closing Purchase	(460,383)	(460,383)				50
ESMO Index	200	32,407,500	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	05/27/2020	3,007.5000	06/10/2020	3,205.0000	Closing Purchase	(2,962,500)	(2,962,500)				50
ESMO Index	173	28,269,771	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	05/21/2020	2,944.7800	06/10/2020	3,205.0000	Closing Purchase	(780,650)	(780,650)				50
ESMO Index	50	8,170,454	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	05/13/2020	2,856.6300	06/10/2020	3,205.0000	Closing Purchase	(1,045,118)	(1,045,118)				50
ESMO Index	27	4,412,045	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	05/12/2020	2,842.9400	06/10/2020	3,205.0000	Closing Purchase	(1,086,175)	(1,086,175)				50
ESMO Index	58	9,530,850	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	05/01/2020	2,833.8600	06/10/2020	3,205.0000	Closing Purchase	(556,714)	(556,714)				50
ESMO Index	12	1,971,900	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/30/2020	2,860.3500	06/10/2020	3,205.0000	Closing Purchase	(396,348)	(396,348)				50
ESMO Index	138	23,356,500	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/30/2020	2,860.3500	06/07/2020	3,199.8800	Closing Purchase	(628,308)	(628,308)				50
ESMO Index	47	7,954,750	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/29/2020	2,947.7000	06/07/2020	3,199.8800	Closing Purchase	(315,226)	(315,226)				50
ESMO Index	3	516,887	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/27/2020	2,877.5000	06/07/2020	3,199.8800	Closing Purchase	(290,139)	(290,139)				50

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SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ESMO Index	22	3,790,503	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/27/2020	2,877.5000	06/02/2020	3,076.5100	Closing Purchase	(517,657)	(517,657)			50	
ESMO Index	100	17,115,000	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/23/2020	2,815.6000	06/02/2020	3,076.5100	Closing Purchase	(626,196)	(626,196)			50	
ESMO Index	70	12,153,750	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/23/2020	2,815.6000	06/01/2020	3,034.0600	Closing Purchase	(546,277)	(546,277)			50	
ESMO Index	31	5,345,175	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/23/2020	2,815.6000	06/01/2020	3,052.7700	Closing Purchase	(23,821)	(23,821)			50	
ESMO Index	34	5,862,450	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/22/2020	2,780.9300	06/01/2020	3,052.7700	Closing Purchase	(584,461)	(584,461)			50	
ESMO Index	128	22,267,975	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/22/2020	2,780.9300	05/27/2020	2,988.6000	Closing Purchase	(799,717)	(799,717)			50	
ESMO Index	50	8,500,000	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,854.7900	05/27/2020	2,988.6000	Closing Purchase	(20,071)	(20,071)			50	
ESMO Index	300	50,294,250	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,854.7900	05/26/2020	2,991.6700	Closing Purchase	(184,968)	(184,968)			50	
ESMO Index	35	5,866,046	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,855.1300	05/26/2020	2,991.6700	Closing Purchase	(361,841)	(361,841)			50	
ESMO Index	400	66,822,000	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,855.1300	05/20/2020	2,968.7300	Closing Purchase	(284,128)	(284,128)			50	
ESMO Index	30	4,935,000	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,855.1300	05/19/2020	2,950.7500	Closing Purchase	(287,013)	(287,013)			50	
ESMO Index	100	16,467,500	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,855.1300	05/18/2020	2,948.8800	Closing Purchase	(515,891)	(515,891)			50	
ESMO Index	1,300	212,550,650	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/19/2020	2,855.1300	05/10/2020	2,936.7000	Closing Purchase	(110,241)	(110,241)			50	
ESMO Index	100	16,375,975	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/17/2020	2,867.0000	05/10/2020	2,936.7000	Closing Purchase	(80,155)	(80,155)			50	
ESMO Index	60	9,986,612	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/17/2020	2,867.0000	05/08/2020	2,913.2500	Closing Purchase	(92,592)	(92,592)			50	
ESMO Index	127	21,558,568	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/17/2020	2,867.0000	05/01/2020	2,820.0000	Closing Purchase	86,835	86,835			50	
ESMO Index	96	16,296,240	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/17/2020	2,859.7100	05/01/2020	2,820.0000	Closing Purchase	25,810	25,810			50	
ESMO Index	30	5,075,250	ESZO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/17/2020	2,859.7100	04/29/2020	2,910.1700	Closing Purchase	(176,765)	(176,765)			50	
ESMO Index	5	910,013	ESH1 Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/17/2020	2,859.7100	04/28/2020	2,870.6900	Closing Purchase	(54,778)	(54,778)			50	
ESMO Index	10	1,820,025	ESH1 Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/14/2020	2,837.4400	04/28/2020	2,870.6900	Closing Purchase	(99,771)	(99,771)			50	
ESMO Index	30	5,460,075	ESH1 Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/09/2020	2,777.0300	04/28/2020	2,870.6900	Closing Purchase	(327,844)	(327,844)			50	
ESMO Index	223	27,528,235	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/09/2020	2,780.0300	04/28/2020	2,870.6900	Closing Purchase	(453,323)	(453,323)			50	
ESMO Index	518	63,944,510	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/08/2020	2,718.4400	04/28/2020	2,870.6900	Closing Purchase	(532,881)	(532,881)			50	
ESMO Index	180	22,498,737	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/08/2020	2,733.3100	04/28/2020	2,870.6900	Closing Purchase	(515,192)	(515,192)			50	
ESMO Index	171	21,620,822	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/07/2020	2,696.7500	04/28/2020	2,870.6900	Closing Purchase	(869,723)	(869,723)			50	
ESMO Index	127	16,057,570	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/06/2020	2,639.6600	04/28/2020	2,870.6900	Closing Purchase	(901,027)	(901,027)			50	
ESMO Index	96	12,138,006	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/06/2020	2,639.6600	04/21/2020	2,729.3100	Closing Purchase	(367,766)	(367,766)			50	
ESMO Index	180	22,758,760	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/05/2020	2,509.2500	04/21/2020	2,729.3100	Closing Purchase	(198,052)	(198,052)			50	
ESMO Index	76	9,609,254	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/05/2020	2,509.2500	04/21/2020	2,741.3100	Closing Purchase	(928,434)	(928,434)			50	

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Future Contracts Terminated December 31 of Current Year

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															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ESMO Index	174	22,301,471	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/05/2020	2,509.2500	04/21/2020	2,734.1400	Closing Purchase	(562,335)	(562,335)			50	
ESMO Index	326	41,783,216	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/05/2020	2,509.2500	04/20/2020	2,816.8400	Closing Purchase	(922,910)	(922,910)			50	
ESMO Index	224	30,691,360	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/05/2020	2,509.2500	04/15/2020	2,761.0700	Closing Purchase	(151,324)	(151,324)			50	
ESMO Index	26	3,562,390	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	04/02/2020	2,518.7500	04/15/2020	2,761.0700	Closing Purchase	(848,120)	(848,120)			50	
ESMO Index	14	1,718,115	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/31/2020	2,595.0200	04/15/2020	2,761.0700	Closing Purchase	(149,445)	(149,445)			50	
ESMO Index	86	10,554,135	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/31/2020	2,595.0200	04/14/2020	2,843.2500	Closing Purchase	(397,283)	(397,283)			50	
ESMO Index	119	16,275,173	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/30/2020	2,613.1900	04/14/2020	2,843.2500	Closing Purchase	(207,055)	(207,055)			50	
ESMO Index	100	13,676,616	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/30/2020	2,613.1900	04/13/2020	2,720.4900	Closing Purchase	(171,835)	(171,835)			50	
ESMO Index	150	20,514,923	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/30/2020	2,535.0300	04/13/2020	2,720.4900	Closing Purchase	(306,007)	(306,007)			50	
ESMO Index	131	17,916,366	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/30/2020	2,535.0300	04/07/2020	2,633.8400	Closing Purchase	(84,491)	(84,491)			50	
ESMO Index	34	4,694,875	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/30/2020	2,619.3100	04/07/2020	2,633.8400	Closing Purchase	(54,482)	(54,482)			50	
ESMO Index	50	6,904,228	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,560.2900	04/07/2020	2,633.8400	Closing Purchase	(275,807)	(275,807)			50	
ESMO Index	325	44,877,479	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,567.5100	04/07/2020	2,633.8400	Closing Purchase	(175,764)	(175,764)			50	
ESMO Index	91	12,565,694	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,567.5100	04/06/2020	2,598.7500	Closing Purchase	(42,286)	(42,286)			50	
ESMO Index	59	8,409,949	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,610.8000	04/06/2020	2,598.7500	Closing Purchase	13,860	13,860			50	
ESMO Index	41	5,844,202	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,610.8000	04/06/2020	2,620.0000	Closing Purchase	(23,110)	(23,110)			50	
ESMO Index	14	1,983,428	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,610.8000	04/03/2020	2,482.5700	Closing Purchase	384,563	384,563			50	
ESMO Index	30	4,250,202	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/26/2020	2,610.8000	04/02/2020	2,498.0000	Closing Purchase	95,813	95,813			50	
ESMO Index	26	3,683,508	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/25/2020	2,532.8000	04/02/2020	2,498.0000	Closing Purchase	22,617	22,617			50	
ESMO Index	54	7,566,134	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/25/2020	2,532.8000	04/01/2020	2,467.9600	Closing Purchase	259,147	259,147			50	
ESMO Index	35	4,903,975	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/25/2020	2,532.8000	03/27/2020	2,521.8700	Closing Purchase	14,184	14,184			50	
ESMO Index	30	4,203,408	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/24/2020	2,435.3600	03/27/2020	2,521.8700	Closing Purchase	(216,279)	(216,279)			50	
ESMO Index	70	9,807,951	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/19/2020	2,402.2100	03/27/2020	2,521.8700	Closing Purchase	(1,005,163)	(1,005,163)			50	
ESMO Index	60	8,406,815	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/19/2020	2,402.2100	03/27/2020	2,523.0000	Closing Purchase	(302,092)	(302,092)			50	
ESMO Index	30	4,203,408	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/19/2020	2,402.2100	03/19/2020	2,427.8800	Closing Purchase	(105,920)	(105,920)			50	
ESMO Index	105	14,711,926	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/17/2020	2,492.7000	03/19/2020	2,427.8800	Closing Purchase	518,625	518,625			50	
ESMO Index	20	2,802,272	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,684.7800	03/19/2020	2,427.8800	Closing Purchase	745,022	745,022			50	
ESMO Index	60	8,406,815	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,684.7800	03/18/2020	2,368.0900	Closing Purchase	31,370	31,370			50	
ESMO Index	90	12,610,223	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,455.1500	03/18/2020	2,368.0900	Closing Purchase	557,169	557,169			50	

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															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ESMO Index	.65	9,107,383	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,455.1500	03/18/2020	2,429.6200	Closing Purchase	63,700	63,700			50	
ESMO Index	.50	7,005,679	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,455.1500	03/17/2020	2,376.2400	Closing Purchase	177,263	177,263			50	
ESMO Index	.50	7,005,679	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,455.1500	03/17/2020	2,376.2400	Closing Purchase	295,898	295,898			50	
ESMO Index	.170	23,819,309	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,455.1500	03/16/2020	2,393.9700	Closing Purchase	1,353,729	1,353,729			50	
ESMO Index	.11	1,541,249	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,677.0000	03/16/2020	2,393.9700	Closing Purchase	2,221,813	2,221,813			50	
ESMO Index	.109	16,948,572	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,677.0000	03/16/2020	2,542.0000	Closing Purchase	1,349,613	1,349,613			50	
ESMO Index	.25	3,887,287	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,677.0000	03/16/2020	2,440.0000	Closing Purchase	592,397	592,397			50	
ESMO Index	.76	11,817,353	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,677.0000	03/13/2020	2,455.1500	Closing Purchase	1,408,778	1,408,778			50	
ESMO Index	.300	46,175,700	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/13/2020	2,677.0000	03/13/2020	2,455.1500	Closing Purchase	1,064,903	1,064,903			50	
ESMO Index	.150	23,020,125	ESHO Index	General Business	N/A	Equity/Index	06/19/2020	CTN	03/12/2020	2,728.1500	03/12/2020	2,728.2000	Closing Purchase	(1,000)	(1,000)			50	
ESUO Index	.150	22,706,000	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/18/2020	3,353.6000	09/16/2020	3,405.3000	Closing Purchase	(7,227,051)	(7,227,051)			50	
ESUO Index	.150	22,667,750	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/18/2020	3,353.6000	09/16/2020	3,405.3000	Closing Purchase	(576,455)	(576,455)			50	
ESUO Index	.20	3,021,157	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/18/2020	3,353.6000	09/14/2020	3,372.0100	Closing Purchase	(73,830)	(73,830)			50	
ESUO Index	.75	12,154,688	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/18/2020	3,353.6000	09/09/2020	3,407.0100	Closing Purchase	(133,640)	(133,640)			50	
ESUO Index	.20	3,246,750	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/18/2020	3,353.6000	09/08/2020	3,338.7600	Closing Purchase	161,831	161,831			50	
ESUO Index	.25	4,156,563	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/16/2020	3,405.3000	09/08/2020	3,338.7600	Closing Purchase	269,496	269,496			50	
ESUO Index	.50	8,101,875	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/16/2020	3,405.3000	09/04/2020	3,429.5000	Closing Purchase	(18,334)	(18,334)			50	
ESUO Index	.40	6,514,500	ESHO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/16/2020	3,405.3000	09/04/2020	3,429.5000	Closing Purchase	(78,650)	(78,650)			50	
ESUO Index	.62	10,679,500	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/16/2020	3,405.3000	09/03/2020	3,445.0000	Closing Purchase	(123,242)	(123,242)			50	
ESUO Index	.13	2,239,250	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/15/2020	3,391.7500	09/03/2020	3,445.0000	Closing Purchase	(34,613)	(34,613)			50	
ESUO Index	.100	17,708,750	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/15/2020	3,391.7500	09/02/2020	3,541.7500	Closing Purchase	(750,230)	(750,230)			50	
ESUO Index	.17	3,040,916	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/15/2020	3,391.7500	09/02/2020	3,577.5500	Closing Purchase	(158,112)	(158,112)			50	
ESUO Index	.63	11,269,277	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/09/2020	3,416.7500	09/02/2020	3,577.5500	Closing Purchase	(506,514)	(506,514)			50	
ESUO Index	.20	3,562,000	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/09/2020	3,416.7500	09/02/2020	3,562.0000	Closing Purchase	(145,296)	(145,296)			50	
ESUO Index	.57	9,969,426	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/09/2020	3,416.7500	09/01/2020	3,498.0400	Closing Purchase	(231,988)	(231,988)			50	
ESUO Index	.73	12,767,861	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/09/2020	3,376.8500	09/01/2020	3,498.0400	Closing Purchase	(442,367)	(442,367)			50	
ESUO Index	.92	15,990,644	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	09/09/2020	3,376.8500	08/26/2020	3,476.2300	Closing Purchase	(457,478)	(457,478)			50	
ESUO Index	.53	9,212,002	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/26/2020	3,474.2500	08/26/2020	3,476.2300	Closing Purchase	(5,239)	(5,239)			50	
ESUO Index	.97	15,600,413	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/26/2020	3,474.2500	07/28/2020	3,216.5800	Closing Purchase	1,249,447	1,249,447			50	
ESUO Index	.13	2,090,777	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/21/2020	3,394.7500	07/28/2020	3,216.5800	Closing Purchase	115,811	115,811			50	
ESUO Index	.72	11,612,700	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/21/2020	3,394.7500	07/27/2020	3,225.7500	Closing Purchase	608,170	608,170			50	
ESUO Index	.28	4,516,050	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/19/2020	3,387.0000	07/27/2020	3,225.7500	Closing Purchase	225,750	225,750			50	
ESUO Index	.2	320,853	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/19/2020	3,387.0000	07/26/2020	3,208.5300	Closing Purchase	17,709	17,709			50	
ESUO Index	.58	9,304,747	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/18/2020	3,387.2500	07/26/2020	3,208.5300	Closing Purchase	518,278	518,278			50	
ESUO Index	.42	6,813,458	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/18/2020	3,387.2500	07/20/2020	3,244.5000	Closing Purchase	299,307	299,307			50	
ESUO Index	.120	19,467,022	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/13/2020	3,368.4500	07/20/2020	3,244.5000	Closing Purchase	743,653	743,653			50	
ESUO Index	.38	6,164,557	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/12/2020	3,369.1300	07/20/2020	3,244.5000	Closing Purchase	236,798	236,798			50	
ESUO Index	.87	13,925,899	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/12/2020	3,369.1300	07/16/2020	3,201.3600	Closing Purchase	729,373	729,373			50	
ESUO Index	.113	18,087,663	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/07/2020	3,332.4100	07/16/2020	3,201.3600	Closing Purchase	740,468	740,468			50	

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ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESUO Index	20	3,227,771	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/07/2020	3,332.4100	07/15/2020	3,227.7700	Closing Purchase	104,595	104,595				50
ESUO Index	27	4,333,163	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/07/2020	3,332.4100	07/14/2020	3,209.7500	Closing Purchase	164,788	164,788				50
ESUO Index	160	25,678,006	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/05/2020	3,320.2500	07/14/2020	3,209.7500	Closing Purchase	883,994	883,994				50
ESUO Index	150	24,073,130	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	08/03/2020	3,286.3200	07/14/2020	3,209.7500	Closing Purchase	574,270	574,270				50
ESUO Index	13	2,086,338	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/30/2020	3,265.2200	07/14/2020	3,209.7500	Closing Purchase	36,057	36,057				50
ESUO Index	40	6,123,000	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/30/2020	3,265.2200	06/30/2020	3,061.5000	Closing Purchase	407,354	407,354				50
ESUO Index	17	2,597,626	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/30/2020	3,265.2200	06/29/2020	3,056.0300	Closing Purchase	177,422	177,422				50
ESUO Index	100	15,280,155	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/29/2020	3,253.5400	06/29/2020	3,056.0300	Closing Purchase	987,520	987,520				50
ESUO Index	53	8,098,482	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/22/2020	3,266.5900	06/29/2020	3,056.0300	Closing Purchase	557,975	557,975				50
ESUO Index	67	10,025,026	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/22/2020	3,266.5900	06/28/2020	2,992.5500	Closing Purchase	917,812	917,812				50
ESUO Index	33	4,937,699	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/21/2020	3,266.0000	06/28/2020	2,992.5500	Closing Purchase	451,201	451,201				50
ESUO Index	80	12,308,788	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/21/2020	3,266.0000	06/25/2020	3,077.2000	Closing Purchase	755,028	755,028				50
ESUO Index	17	2,657,950	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/21/2020	3,266.0000	06/23/2020	3,127.0000	Closing Purchase	117,966	117,966				50
ESUO Index	63	9,850,950	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,152.2000	06/23/2020	3,127.0000	Closing Purchase	79,374	79,374				50
ESUO Index	40	6,220,725	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,152.2000	06/23/2020	3,110.3600	Closing Purchase	83,579	83,579				50
ESUO Index	117	17,812,604	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,152.2000	06/21/2020	3,044.8900	Closing Purchase	627,420	627,420				50
ESUO Index	28	4,262,846	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,202.8900	06/21/2020	3,044.8900	Closing Purchase	221,199	221,199				50
ESUO Index	100	15,533,250	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,202.8900	06/18/2020	3,106.6500	Closing Purchase	480,965	480,965				50
ESUO Index	60	9,279,000	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,202.8900	06/17/2020	3,093.0000	Closing Purchase	329,529	329,529				50
ESUO Index	30	4,535,550	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,202.8900	06/15/2020	3,023.7000	Closing Purchase	268,738	268,738				50
ESUO Index	12	1,793,783	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/13/2020	3,202.8900	06/14/2020	2,989.6400	Closing Purchase	127,456	127,456				50
ESUO Index	70	10,463,734	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/07/2020	3,146.0000	06/14/2020	2,989.6400	Closing Purchase	547,266	547,266				50
ESUO Index	50	7,474,096	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/06/2020	3,158.9200	06/14/2020	2,989.6400	Closing Purchase	423,204	423,204				50
ESUO Index	50	7,474,096	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	07/05/2020	3,136.6200	06/14/2020	2,989.6400	Closing Purchase	367,442	367,442				50
ESUO Index	33	4,932,903	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/19/2020	3,057.9400	06/14/2020	2,989.6400	Closing Purchase	112,692	112,692				50
ESUO Index	97	14,547,090	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/19/2020	3,057.9400	06/12/2020	2,999.4000	Closing Purchase	283,382	283,382				50
ESUO Index	130	19,496,100	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/17/2020	3,101.2500	06/12/2020	2,999.4000	Closing Purchase	662,025	662,025				50
ESUO Index	80	11,997,600	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	3,033.2500	06/12/2020	2,999.4000	Closing Purchase	135,413	135,413				50
ESUO Index	40	5,998,800	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	2,999.4000	06/12/2020	2,999.4000	Closing Purchase						50
ESUO Index	183	27,537,673	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/12/2020	2,999.4000	06/12/2020	3,009.5800	Closing Purchase	(93,761)	(93,761)				50
ESUO Index	77	11,586,890	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/11/2020	3,011.9800	06/12/2020	3,009.5800	Closing Purchase	9,232	9,232				50
ESUO Index	127	19,046,190	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/11/2020	3,011.9800	06/12/2020	2,999.4000	Closing Purchase	79,881	79,881				50
ESUO Index	96	14,397,120	ESUO Index	General Business	N/A	Equity/Index	09/18/2020	CTN	06/11/2020	3,011.9800	06/12/2020	2,999.4000	Closing Purchase	60,383	60,383				50
ESZO Index	10	1,863,125	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/15/2020	3,646.5000	12/18/2020	3,726.2500	Closing Purchase	(53,826)	(53,826)				50
ESZO Index	71	12,945,075	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/15/2020	3,646.5000	12/15/2020	3,646.5000	Closing Purchase	(513)	(513)				50
ESZO Index	102	18,597,150	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/15/2020	3,646.5000	12/15/2020	3,646.5000	Closing Purchase						50
ESZO Index	60	10,939,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/14/2020	3,649.3200	12/15/2020	3,646.5000	Closing Purchase	8,462	8,462				50
ESZO Index	25	4,558,125	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/08/2020	3,702.7500	12/15/2020	3,646.5000	Closing Purchase	70,313	70,313				50
ESZO Index	35	6,381,375	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/03/2020	3,668.0000	12/15/2020	3,646.5000	Closing Purchase	37,625	37,625				50
ESZO Index	49	8,933,925	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/01/2020	3,660.5000	12/15/2020	3,646.5000	Closing Purchase	34,300	34,300				50
ESZO Index	26	4,740,450	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	12/01/2020	3,660.5000	12/15/2020	3,646.5000	Closing Purchase	18,200	18,200				50
ESZO Index	25	4,558,125	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/30/2020	3,618.5000	12/15/2020	3,646.5000	Closing Purchase	(35,000)	(35,000)				50
ESZO Index	75	13,674,375	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/30/2020	3,618.5000	12/15/2020	3,646.5000	Closing Purchase	(105,000)	(105,000)				50
ESZO Index	20	3,646,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/27/2020	3,639.7500	12/15/2020	3,646.5000	Closing Purchase	(6,750)	(6,750)				50
ESZO Index	35	6,381,375	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/27/2020	3,640.5000	12/15/2020	3,646.5000	Closing Purchase	(10,500)	(10,500)				50
ESZO Index	2	364,650	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/24/2020	3,626.5000	12/15/2020	3,646.5000	Closing Purchase	(2,000)	(2,000)				50
ESZO Index	10	1,837,857	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/24/2020	3,626.5000	12/09/2020	3,675.7100	Closing Purchase	(24,630)	(24,630)				50
ESZO Index	20	3,683,000	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/24/2020	3,626.5000	12/07/2020	3,683.0000	Closing Purchase	(56,546)	(56,546)				50
ESZO Index	88	16,272,113	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/24/2020	3,626.5000	12/04/2020	3,698.2100	Closing Purchase	(315,973)	(315,973)				50
ESZO Index	112	20,709,962	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/23/2020	3,594.5000	12/04/2020	3,698.2100	Closing Purchase	(580,743)	(580,743)				50
ESZO Index	38	7,015,603	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/23/2020	3,594.5000	12/04/2020	3,692.4200	Closing Purchase	(186,173)	(186,173)				50
ESZO Index	17	3,138,559	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/19/2020	3,554.5300	12/04/2020	3,692.4200	Closing Purchase	(117,213)	(117,213)				50
ESZO Index	28	5,134,374	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/19/2020	3,554.5300	12/02/2020	3,667.4100	Closing Purchase	(159,649)	(159,649)				50
ESZO Index	100	18,337,050	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/16/2020	3,624.7600	12/02/2020	3,667.4100	Closing Purchase	(213,238)	(213,238)				50
ESZO Index	60	11,002,230	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/13/2020	3,587.0300	12/02/2020	3,667.4100	Closing Purchase	(241,136)	(241,136)				50
ESZO Index	350	64,179,675	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/13/2020	3,562.8000	12/02/2020	3,667.4100	Closing Purchase	(1,830,763)	(1,830,763)				50
ESZO Index	30	5,501,115	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/12/2020	3,534.0000	12/02/2020	3,667.4100	Closing Purchase	(200,115)	(200,115)				50
ESZO Index	132	24,204,906	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/11/2020	3,566.6700	12/02/2020	3,667.4100	Closing Purchase	(664,859)	(664,859)				50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZO Index	30	5,481,048	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/11/2020	3,566.6700	12/01/2020	3,654.0300	Closing Purchase	(131,106)	(131,106)				50
ESZO Index	20	3,639,750	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/11/2020	3,566.6700	11/27/2020	3,639.7500	Closing Purchase	(73,076)	(73,076)				50
ESZO Index	18	3,210,975	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/11/2020	3,566.6700	11/23/2020	3,567.7500	Closing Purchase	(1,072)	(1,072)				50
ESZO Index	27	4,816,463	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/10/2020	3,539.5000	11/23/2020	3,567.7500	Closing Purchase	(38,138)	(38,138)				50
ESZO Index	10	1,783,875	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/10/2020	3,539.5000	11/23/2020	3,567.7500	Closing Purchase	(14,148)	(14,148)				50
ESZO Index	13	2,309,044	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/10/2020	3,539.5000	11/20/2020	3,552.3800	Closing Purchase	(8,484)	(8,484)				50
ESZO Index	37	6,571,894	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/09/2020	3,560.2300	11/20/2020	3,552.3800	Closing Purchase	14,529	14,529				50
ESZO Index	33	5,884,141	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/09/2020	3,560.2300	11/18/2020	3,566.1500	Closing Purchase	(9,855)	(9,855)				50
ESZO Index	7	1,248,151	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/09/2020	3,597.0100	11/18/2020	3,566.1500	Closing Purchase	10,803	10,803				50
ESZO Index	193	34,554,238	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/09/2020	3,597.0100	11/13/2020	3,580.7500	Closing Purchase	153,253	153,253				50
ESZO Index	200	35,807,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/05/2020	3,508.7200	11/13/2020	3,580.7500	Closing Purchase	(720,261)	(720,261)				50
ESZO Index	380	68,034,250	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/04/2020	3,431.4000	11/13/2020	3,580.7500	Closing Purchase	(2,837,725)	(2,837,725)				50
ESZO Index	115	20,589,313	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	11/02/2020	3,300.7000	11/13/2020	3,580.7500	Closing Purchase	(1,610,275)	(1,610,275)				50
ESZO Index	40	7,161,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/30/2020	3,246.0000	11/13/2020	3,580.7500	Closing Purchase	(669,500)	(669,500)				50
ESZO Index	100	17,903,750	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/30/2020	3,272.8400	11/13/2020	3,580.7500	Closing Purchase	(1,539,563)	(1,539,563)				50
ESZO Index	90	16,113,375	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/29/2020	3,299.3800	11/13/2020	3,580.7500	Closing Purchase	(1,266,150)	(1,266,150)				50
ESZO Index	60	10,742,250	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/28/2020	3,295.2100	11/13/2020	3,580.7500	Closing Purchase	(856,625)	(856,625)				50
ESZO Index	70	12,532,625	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/28/2020	3,286.3800	11/13/2020	3,580.7500	Closing Purchase	(1,030,313)	(1,030,313)				50
ESZO Index	220	39,388,250	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/28/2020	3,281.4100	11/13/2020	3,580.7500	Closing Purchase	(3,292,738)	(3,292,738)				50
ESZO Index	120	21,484,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/26/2020	3,396.8100	11/13/2020	3,580.7500	Closing Purchase	(1,103,663)	(1,103,663)				50
ESZO Index	10	1,790,375	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/22/2020	3,454.2600	11/13/2020	3,580.7500	Closing Purchase	(63,247)	(63,247)				50
ESZO Index	2	358,075	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/22/2020	3,454.2600	11/13/2020	3,580.7500	Closing Purchase	(12,649)	(12,649)				50
ESZO Index	13	2,299,375	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/22/2020	3,454.2600	11/12/2020	3,537.5000	Closing Purchase	(54,339)	(54,339)				50
ESZO Index	20	3,537,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/22/2020	3,448.5000	11/12/2020	3,537.5000	Closing Purchase	(89,000)	(89,000)				50
ESZO Index	40	7,075,000	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/21/2020	3,431.6400	11/12/2020	3,537.5000	Closing Purchase	(211,725)	(211,725)				50
ESZO Index	27	4,775,625	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/20/2020	3,434.0000	11/12/2020	3,537.5000	Closing Purchase	(139,725)	(139,725)				50
ESZO Index	13	2,291,062	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/20/2020	3,434.0000	11/12/2020	3,524.7100	Closing Purchase	(59,192)	(59,192)				50
ESZO Index	50	8,811,775	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/19/2020	3,437.5700	11/12/2020	3,524.7100	Closing Purchase	(217,850)	(217,850)				50
ESZO Index	37	6,520,714	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/15/2020	3,477.7600	11/12/2020	3,524.7100	Closing Purchase	(86,863)	(86,863)				50
ESZO Index	30	5,252,250	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/15/2020	3,477.7600	11/05/2020	3,501.5000	Closing Purchase	(35,683)	(35,683)				50
ESZO Index	3	507,857	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/15/2020	3,477.7600	11/03/2020	3,385.7100	Closing Purchase	13,715	13,715				50
ESZO Index	37	6,263,568	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/13/2020	3,511.1200	11/03/2020	3,385.7100	Closing Purchase	232,009	232,009				50
ESZO Index	20	3,362,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/13/2020	3,511.1200	11/03/2020	3,362.5000	Closing Purchase	148,577	148,577				50
ESZO Index	15	2,521,875	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/13/2020	3,511.1200	11/03/2020	3,362.5000	Closing Purchase	111,433	111,433				50
ESZO Index	48	7,949,937	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/13/2020	3,511.1200	11/02/2020	3,312.5000	Closing Purchase	476,254	476,254				50
ESZO Index	90	14,906,237	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/12/2020	3,530.3500	11/02/2020	3,312.5000	Closing Purchase	980,355	980,355				50
ESZO Index	57	9,440,616	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/12/2020	3,531.8700	11/02/2020	3,312.5000	Closing Purchase	625,208	625,208				50
ESZO Index	200	32,407,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/12/2020	3,531.8700	10/30/2020	3,240.7500	Closing Purchase	2,910,722	2,910,722				50
ESZO Index	173	28,269,771	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/12/2020	3,531.8700	10/29/2020	3,268.1800	Closing Purchase	2,280,313	2,280,313				50
ESZO Index	50	8,170,454	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/05/2020	3,400.0000	10/29/2020	3,268.1800	Closing Purchase	329,546	329,546				50
ESZO Index	27	4,412,045	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/02/2020	3,350.5000	10/29/2020	3,268.1800	Closing Purchase	111,130	111,130				50
ESZO Index	58	9,530,850	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	10/02/2020	3,350.5000	10/28/2020	3,286.5000	Closing Purchase	185,761	185,761				50
ESZO Index	12	1,971,900	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/29/2020	3,336.7300	10/28/2020	3,286.5000	Closing Purchase	30,135	30,135				50
ESZO Index	138	23,356,500	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/29/2020	3,336.7300	10/26/2020	3,385.0000	Closing Purchase	(333,523)	(333,523)				50
ESZO Index	47	7,954,750	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,393.8800	10/26/2020	3,385.0000	Closing Purchase	20,871	20,871				50
ESZO Index	3	516,887	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,393.8800	10/20/2020	3,445.9100	Closing Purchase	(7,862)	(7,862)				50
ESZO Index	22	3,790,503	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/20/2020	3,445.9100	Closing Purchase	(55,948)	(55,948)				50
ESZO Index	100	17,115,000	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/19/2020	3,423.0000	Closing Purchase	(139,980)	(139,980)				50
ESZO Index	70	12,153,750	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/19/2020	3,472.5000	Closing Purchase	(271,236)	(271,236)				50
ESZO Index	31	5,345,175	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/15/2020	3,448.5000	Closing Purchase	(82,997)	(82,997)				50
ESZO Index	34	5,862,450	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/15/2020	3,448.5000	Closing Purchase	(90,865)	(90,865)				50
ESZO Index	128	22,267,975	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/14/2020	3,479.3700	Closing Purchase	(539,949)	(539,949)				50
ESZO Index	50	8,500,000	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	10/05/2020	3,400.0000	Closing Purchase	(12,375)	(12,375)				50
ESZO Index	300	50,294,250	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	09/30/2020	3,352.9500	Closing Purchase	630,810	630,810				50
ESZO Index	35	5,866,046	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	09/30/2020	3,352.0300	Closing Purchase	1,75,211	1,75,211				50
ESZO Index	400	66,822,000	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	09/28/2020	3,341.1000	Closing Purchase	1,078,080	1,078,080				50
ESZO Index	30	4,935,000	ESZO Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0500	09/25/2020	3,290.0000	Closing Purchase	157,506	157,506				50

E21.5

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESZ0 Index	100	16,467,500	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/22/2020	3,293,500	Closing Purchase	507,520	507,520				50
ESZ0 Index	1,300	212,550,650	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/21/2020	3,270,010	Closing Purchase	8,124,610	8,124,610				50
ESZ0 Index	100	16,375,975	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/21/2020	3,275,200	Closing Purchase	599,045	599,045				50
ESZ0 Index	60	9,986,612	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/17/2020	3,328,870	Closing Purchase	198,400	198,400				50
ESZ0 Index	127	21,558,568	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/16/2020	3,395,050	Closing Purchase						50
ESZ0 Index	96	16,296,240	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/16/2020	3,395,050	Closing Purchase						50
ESZ0 Index	30	5,075,250	ESZ0 Index	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395,050	09/16/2020	3,383,500	Closing Purchase	17,256	17,256				50
ESH1 Index	5	910,013	ESH1 Index	General Business	N/A	Equity/Index	03/19/2021	CTN	12/15/2020	3,687,600	12/18/2020	3,640,050	Closing Purchase	11,887	11,887				50
ESH1 Index	10	1,820,025	ESH1 Index	General Business	N/A	Equity/Index	03/19/2021	CTN	12/15/2020	3,711,000	12/17/2020	3,640,050	Closing Purchase	35,475	35,475				50
ESH1 Index	30	5,460,075	ESH1 Index	General Business	N/A	Equity/Index	03/19/2021	CTN	12/15/2020	3,741,500	12/29/2020	3,640,050	Closing Purchase	152,175	152,175				50
ESHO Index	223	27,528,235	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/13/2020	2,437,980	03/20/2020	2,468,900	Closing Purchase	(357,204)	(357,204)				50
ESHO Index	518	63,944,510	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/13/2020	2,437,980	03/20/2020	2,468,900	Closing Purchase	(801,605)	(801,605)				50
ESHO Index	180	22,498,737	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/13/2020	2,437,980	03/20/2020	2,499,860	Closing Purchase	(557,331)	(557,331)				50
ESHO Index	171	21,620,822	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/12/2020	2,437,980	03/20/2020	2,528,750	Closing Purchase	(776,093)	(776,093)				50
ESHO Index	127	16,057,570	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/12/2020	2,468,900	03/13/2020	2,528,750	Closing Purchase	(380,055)	(380,055)				50
ESHO Index	96	12,138,006	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/12/2020	2,468,900	03/13/2020	2,528,750	Closing Purchase	(287,286)	(287,286)				50
ESHO Index	180	22,758,760	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/12/2020	2,608,960	03/13/2020	2,528,750	Closing Purchase	721,902	721,902				50
ESHO Index	76	9,609,254	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/10/2020	2,818,250	03/12/2020	2,528,750	Closing Purchase	1,100,096	1,100,096				50
ESHO Index	174	22,301,471	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/10/2020	2,818,250	03/12/2020	2,563,390	Closing Purchase	2,217,304	2,217,304				50
ESHO Index	326	41,783,216	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/10/2020	2,866,240	03/12/2020	2,563,390	Closing Purchase	4,936,511	4,936,511				50
ESHO Index	224	30,691,360	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/10/2020	2,866,240	03/12/2020	2,740,300	Closing Purchase	1,410,538	1,410,538				50
ESHO Index	26	3,562,390	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/06/2020	2,974,760	03/12/2020	2,740,300	Closing Purchase	304,801	304,801				50
ESHO Index	14	1,718,115	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/06/2020	2,974,760	03/12/2020	2,454,450	Closing Purchase	364,219	364,219				50
ESHO Index	86	10,554,135	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/06/2020	2,907,390	03/12/2020	2,454,450	Closing Purchase	1,947,638	1,947,638				50
ESHO Index	119	16,275,173	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/06/2020	2,907,390	03/11/2020	2,735,320	Closing Purchase	1,023,792	1,023,792				50
ESHO Index	100	13,676,616	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/04/2020	3,058,580	03/11/2020	2,735,320	Closing Purchase	1,616,268	1,616,268				50
ESHO Index	150	20,514,923	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/03/2020	3,020,030	03/11/2020	2,735,320	Closing Purchase	2,135,292	2,135,292				50
ESHO Index	131	17,916,366	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/01/2020	2,918,890	03/11/2020	2,735,320	Closing Purchase	1,202,379	1,202,379				50
ESHO Index	34	4,694,875	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	03/01/2020	2,918,890	03/11/2020	2,761,690	Closing Purchase	267,242	267,242				50
ESHO Index	50	6,904,228	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/28/2020	2,973,790	03/11/2020	2,761,690	Closing Purchase	530,235	530,235				50
ESHO Index	325	44,877,479	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/28/2020	2,864,700	03/11/2020	2,761,690	Closing Purchase	1,673,851	1,673,851				50
ESHO Index	91	12,565,694	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/27/2020	3,090,940	03/11/2020	2,761,690	Closing Purchase	1,498,068	1,498,068				50
ESHO Index	59	8,409,949	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/27/2020	3,090,940	03/10/2020	2,850,830	Closing Purchase	708,315	708,315				50
ESHO Index	41	5,844,202	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/26/2020	3,172,500	03/10/2020	2,850,830	Closing Purchase	659,424	659,424				50
ESHO Index	14	1,983,428	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/26/2020	3,172,500	03/10/2020	2,833,470	Closing Purchase	237,322	237,322				50
ESHO Index	30	4,250,202	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/13/2020	3,365,250	03/10/2020	2,833,470	Closing Purchase	797,673	797,673				50
ESHO Index	26	3,683,508	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/13/2020	3,379,750	03/10/2020	2,833,470	Closing Purchase	710,167	710,167				50
ESHO Index	54	7,566,134	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/13/2020	3,379,750	03/09/2020	2,802,270	Closing Purchase	1,559,191	1,559,191				50
ESHO Index	35	4,903,975	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/11/2020	3,365,750	03/09/2020	2,802,270	Closing Purchase	986,087	986,087				50
ESHO Index	30	4,203,408	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/06/2020	3,344,000	03/09/2020	2,802,270	Closing Purchase	812,592	812,592				50
ESHO Index	70	9,807,951	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	02/05/2020	3,329,000	03/09/2020	2,802,270	Closing Purchase	1,843,549	1,843,549				50
ESHO Index	60	8,406,815	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	01/31/2020	3,279,500	03/09/2020	2,802,270	Closing Purchase	1,431,685	1,431,685				50
ESHO Index	30	4,203,408	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	01/29/2020	3,284,500	03/09/2020	2,802,270	Closing Purchase	723,342	723,342				50
ESHO Index	105	14,711,926	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	01/28/2020	3,279,500	03/09/2020	2,802,270	Closing Purchase	2,505,449	2,505,449				50
ESHO Index	20	2,802,272	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	01/17/2020	3,324,750	03/09/2020	2,802,270	Closing Purchase	522,478	522,478				50
ESHO Index	60	8,406,815	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	01/14/2020	3,285,750	03/09/2020	2,802,270	Closing Purchase	1,450,435	1,450,435				50
ESHO Index	90	12,610,223	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	01/02/2020	3,245,750	03/09/2020	2,802,270	Closing Purchase	1,995,652	1,995,652				50
ESHO Index	65	9,107,383	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/30/2019	3,240,750	03/09/2020	2,802,270	Closing Purchase	1,425,055	1,425,055				50
ESHO Index	50	7,005,679	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/20/2019	3,226,750	03/09/2020	2,802,270	Closing Purchase	1,061,196	1,061,196				50
ESHO Index	50	7,005,679	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/16/2019	3,192,250	03/09/2020	2,802,270	Closing Purchase	974,946	974,946				50
ESHO Index	170	23,819,309	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/12/2019	3,169,810	03/09/2020	2,802,270	Closing Purchase	3,124,091	3,124,091				50
ESHO Index	11	1,541,249	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/09/2019	3,144,000	03/09/2020	2,802,270	Closing Purchase	185,881	185,881				50
ESHO Index	109	16,948,572	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/09/2019	3,144,000	03/04/2020	3,109,830	Closing Purchase	185,745	185,745				50
ESHO Index	25	3,887,287	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,116,000	03/04/2020	3,109,830	Closing Purchase	7,230	7,230				50
ESHO Index	76	11,817,353	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,800	03/04/2020	3,109,830	Closing Purchase	10,804	10,804				50
ESHO Index	300	46,175,700	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,800	03/02/2020	3,078,380	Closing Purchase	515,610	515,610				50
ESHO Index	150	23,020,125	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,800	03/02/2020	3,069,350	Closing Purchase	325,530	325,530				50
ESHO Index	150	22,706,000	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,800	02/27/2020	3,027,470	Closing Purchase	639,655	639,655				50

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
ESHO Index	150	22,667,750	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	02/27/2020	3,022,3700	Closing Purchase	677,905	677,905			50	
ESHO Index	20	3,021,157	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	02/27/2020	3,021,1600	Closing Purchase	91,597	91,597			50	
ESHO Index	75	12,154,688	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	02/25/2020	3,241,2500	Closing Purchase	(481,860)	(481,860)			50	
ESHO Index	20	3,246,750	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	02/24/2020	3,246,7500	Closing Purchase	(133,996)	(133,996)			50	
ESHO Index	25	4,156,563	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	02/10/2020	3,325,2500	Closing Purchase	(265,620)	(265,620)			50	
ESHO Index	50	8,101,875	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	02/03/2020	3,240,7500	Closing Purchase	(319,990)	(319,990)			50	
ESHO Index	40	6,514,500	ESHO Index	General Business	N/A	Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	01/28/2020	3,257,2500	Closing Purchase	(288,990)	(288,990)			50	
1609999999. Subtotal - Short Futures - Hedging Other														33,706,753	33,706,753			XXX	XXX
1649999999. Subtotal - Short Futures														33,706,753	33,706,753			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														32,539,296	32,539,296			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														32,539,296	32,539,296			XXX	XXX

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

E21.7

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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	7,578,319	(1,975,703)	7,578,319	7,578,319	(1,975,703)	7,578,319	6,270,177	6,270,177
Bank of America National Association-NY	Y	Y	29,080,000	9,636,240			29,411,176		331,176		
Barclays Bank PLC (London)	Y	Y	76,340,000	23,294,229			77,450,064		1,110,064	1,207,416	
BNP PARIBAS	Y	Y	213800RK6FY7V2D0C137	4,353,873		4,353,873	9,969,306		9,969,306		
Citibank, National Association	Y	Y	12,691,501	1,973,413			13,023,890		332,389		
Credit Suisse	Y	Y	3,150,000	833,724			3,128,924				
Goldman Sachs International	Y	Y	33,420,000	18,496,037			34,166,190		746,190		
Morgan Stanley	Y	Y	37,450,000	17,523,465			37,600,200		150,200		
Scotia Bank	Y	Y	3,671,000	906,845			3,607,500				
SunTrust Bank	Y	Y	34,380,000	6,873,378			34,609,395		229,395		
Wells Fargo Bank, National Association	Y	Y	134,910,000	46,510,136			136,546,536		1,636,536		
Royal Bank of Canada	Y	Y	4,780,000	1,169,925			4,881,448		101,448		
Societe Generale	Y	Y	13,850,000	1,576,008			14,299,834		449,834	22,490	
Mizuho	Y	Y	440,000	903,710		463,710	903,710		463,710	261,227	
UBS	Y	Y	30,000	54,728		24,728	118,248		88,248		
JPMorgan Chase Bank, National Asc	Y	Y			(1,544,012)			(1,544,012)			
0299999999. Total NAIC 1 Designation			384,192,501	134,105,711	(1,544,012)	4,842,311	399,716,421	(1,544,012)	15,608,496	1,491,133	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			384,192,501	141,684,030	(3,519,715)	12,420,630	407,294,740	(3,519,715)	23,186,815	7,761,310	6,270,177
1. Offset per SSAP No. 64				(881,150)							
2. Net after right of offset per SSAP No. 64				142,565,180	(4,400,865)						

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMorgan Chase Bank, National Asc	Cash	7H6GLXDRUGGFUS7RNE97		1,520,000				IV
BNP PARIBAS	Cash	213800RK6FY7V2DCC/37		830,000				IV
0199999999 - Total				2,350,000			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)
Bank of America, National Association-NY	Cash	B4TYDEB6GKMZ0031MB27		29,080,000		XXX		IV
Barclays Bank PLC (London)	Cash	65GSEF7VJP5170UK5573		76,340,000		XXX		IV
Citibank, National Association	Cash	E570DZVZ7FF32TWEFA76		12,691,501		XXX		IV
Credit Suisse	Cash	E58DKGMJYYJLNB8C3868		3,150,000		XXX		IV
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		33,420,000		XXX		IV
MorganStanley	Cash	87GGVQDLFKA70QJXC56		37,450,000		XXX		IV
Scotia Bank	Cash	L319ZG2KFGXZ61BMYR72		3,671,000		XXX		IV
SunTrust Bank	Cash	1YDQJBGJWY9T8XKCSX06		34,380,000		XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPRFMYMCLFXT09		134,910,000		XXX		IV
Royal Bank of Canada	Cash	E571P3U3RHI6C71XBU11		4,780,000		XXX		IV
Societe Generale	Cash	01KLU6X1B10WK7X42C15		13,850,000		XXX		IV
Mizuho	Cash	549300HS3WTRSD88H32		440,000		XXX		IV
UBS	Cash	549300H01FUSNYHDFL22		30,000		XXX		IV
0299999999 - Total				384,192,501		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of
Current Year

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 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B For protection of policyholders in state			133,922	144,939
5. California	CA	C For protection of policyholders in state			559,497	559,497
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE	B For protection of policyholders in state			1,558,491	1,513,242
9. District of Columbia	DC					
10. Florida	FL	B For protection of policyholders in state			115,178	124,806
11. Georgia	GA	B For protection of policyholders in state			24,681	26,744
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B For protection of policyholders in state			288,240	369,503
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B For protection of policyholders in state			241,874	262,094
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B For protection of policyholders in state			253,326	274,503
33. New York	NY					
34. North Carolina	NC	B For protection of policyholders in state			402,010	564,908
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC	B For protection of policyholders in state			134,923	146,201
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B For protection of policyholders in state			318,616	323,475
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal	XXX	XXX			4,030,758	4,309,912
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				