

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2021**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2021



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 4734 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 Des Moines, IA, US 50309

Main Administrative Office 215 10th Street, Suite 1100 Des Moines, IA, US 50309

855-887-4487 (Area Code) (Telephone Number)

Mail Address 215 10th Street, Suite 1100 Des Moines, IA, US 50309

Primary Location of Books and Records 215 10th Street, Suite 1100 Des Moines, IA, US 50309

515-393-3725 (Area Code) (Telephone Number)

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Andrew Chilson Morse 508-480-2468

andrew.morse@afg.com 774-368-3825

OFFICERS

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

OTHER

Grid of other officers including Anup Agarwal, Samuel Rawlings Barnett, Jason Alexander Bickler, etc.

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr., Hanben Kim Lee, Paula Genevieve Nelson #, Peter John Rugel #, Manu Sareen #, Eric David Todd, David Paul Wilken

State of Iowa County of Polk SS:

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

Deoigned by: David P. Wilken, President

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

Deoigned by: David Allen Jacoby, Chief Financial Officer, Treasurer

Subscribed and sworn to before me this 27th day of July, 2021 Jennifer Coggins

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



STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	7,933,981,215		7,933,981,215	7,355,293,487
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	651,239,242		651,239,242	555,260,078
3. Mortgage loans on real estate:				
3.1 First liens	1,025,110,500		1,025,110,500	1,063,757,396
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$67,333,055), cash equivalents (\$184,185,890) and short-term investments (\$)	251,518,945		251,518,945	505,642,004
6. Contract loans (including \$ premium notes)	218,290,586	4,190,460	214,100,126	262,302,904
7. Derivatives	147,200,857		147,200,857	142,565,180
8. Other invested assets	373,498,877	270	373,498,607	352,729,796
9. Receivables for securities	13,305,590		13,305,590	5,114,461
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,614,145,812	4,190,730	10,609,955,082	10,242,665,307
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	121,163,825		121,163,825	126,902,395
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,386,747	9,097,483	3,289,264	2,802,987
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	23,288,624		23,288,624	25,020,298
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	63,389,824		63,389,824	79,838,202
16.2 Funds held by or deposited with reinsured companies	1,225,416,931		1,225,416,931	1,222,836,683
16.3 Other amounts receivable under reinsurance contracts	97,543,204	7,113,406	90,429,798	102,861,129
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	45,102,108		45,102,108	51,235,804
19. Guaranty funds receivable or on deposit	1,158,688		1,158,688	1,159,043
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	7,359,153	7,359,153		
25. Aggregate write-ins for other than invested assets	34,973,129	3,935,257	31,037,872	26,800,558
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,245,928,045	31,696,029	12,214,232,016	11,882,122,405
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,245,928,045	31,696,029	12,214,232,016	11,882,122,405
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	20,603,953		20,603,953	21,219,755
2502. Third Party Receivable	13,757,065	3,797,540	9,959,525	5,139,800
2503. TPA Funding Deposit	474,394		474,394	441,003
2598. Summary of remaining write-ins for Line 25 from overflow page	137,717	137,717		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	34,973,129	3,935,257	31,037,872	26,800,558

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$5,723,993,198 less \$ included in Line 6.3 (including \$ Modco Reserve).....	5,723,993,198	5,591,246,082
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	618,419,272	618,047,527
4. Contract claims:		
4.1 Life	37,570,096	66,184,781
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$145,298 and coupons \$ due and unpaid	145,298	73,490
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).....	6,660,462	6,778,832
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	1,186,960	847,658
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 \$24,272,560 assumed and \$122,996,037 ceded	147,268,597	143,030,566
9.4 Interest Maintenance Reserve	316,650,367	283,706,178
10. Commissions to agents due or accrued-life and annuity contracts \$5,879,472 , accident and health \$ and deposit-type contract funds \$	5,879,472	4,949,404
11. Commissions and expense allowances payable on reinsurance assumed	155,115	178,499
12. General expenses due or accrued	12,584,062	63,810,519
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	(1,181,684)	1,287,895
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	49,565,518	42,838,671
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	12,951	
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	37,918,032	49,900,863
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	59,632,668	58,180,681
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	140,273,945	105,657,449
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	6,067,226	6,001,037
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,658,355,506	3,559,900,283
24.08 Derivatives	9,023,939	4,400,865
24.09 Payable for securities	5,023,297	15,547,800
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	473,408,574	409,957,383
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,308,612,871	11,032,526,463
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,308,612,871	11,032,526,463
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	926,818,899	926,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(23,699,754)	(79,722,957)
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)	903,119,145	847,095,942
38. Totals of Lines 29, 30 and 37	905,619,145	849,595,942
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,214,232,016	11,882,122,405
DETAILS OF WRITE-INS		
2501. Derivative Collateral	420,384,898	384,191,344
2502. Litigation Reserves	24,750,692	24,774,327
2503. DXC Deferred Liability	23,446,083	
2598. Summary of remaining write-ins for Line 25 from overflow page	4,826,901	991,712
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	473,408,574	409,957,383
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	227,147,034	249,502,213	1,421,029,187
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	301,253,083	196,315,263	466,814,528
4. Amortization of Interest Maintenance Reserve (IMR)	8,914,425	8,161,230	17,191,310
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	7,816,966	6,546,720	21,828,036
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	456,092	32,253,363	1,633,903
9. Totals (Lines 1 to 8.3)	545,587,600	492,778,789	1,928,496,965
10. Death benefits	79,265,604	73,853,982	158,096,473
11. Matured endowments (excluding guaranteed annual pure endowments)	7,122	7,122	14,245
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,163,930	699,330	2,115,905
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	137,078,768	119,410,569	223,247,766
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,210,759	5,431,718	8,019,733
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	132,747,115	105,625,288	1,186,358,427
20. Totals (Lines 10 to 19)	352,473,298	305,028,009	1,577,852,550
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	31,241,658	48,987,930	84,407,833
22. Commissions and expense allowances on reinsurance assumed	1,691,111	2,054,632	1,625,698
23. General insurance expenses and fraternal expenses	20,262,189	68,675,529	124,981,991
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,107,312	9,714,242	18,640,629
25. Increase in loading on deferred and uncollected premiums	2,834,451	(184,139)	(11,066,977)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	118,183,702	112,612,999	247,456,182
28. Totals (Lines 20 to 27)	538,793,721	546,889,202	2,043,897,906
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	6,793,879	(54,110,413)	(115,400,942)
30. Dividends to policyholders and refunds to members	2,487,746	2,588,890	5,787,434
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	4,306,133	(56,699,303)	(121,188,375)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	13,795,818	(82,031,277)	(97,517,789)
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)	(9,489,685)	25,331,974	(23,670,586)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$(29,143,641) (excluding taxes of \$11,109,762 transferred to the IMR)	(43,929,399)	49,962,715	(23,668,131)
35. Net income (Line 33 plus Line 34)	(53,419,084)	75,294,689	(47,338,717)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	849,595,942	736,267,906	736,267,906
37. Net income (Line 35)	(53,419,084)	75,294,689	(47,338,717)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$7,739,787	158,236,032	21,751,696	(93,396,447)
39. Change in net unrealized foreign exchange capital gain (loss)	1,915,130		74,363
40. Change in net deferred income tax	1,606,091	(7,689,468)	5,407,356
41. Change in nonadmitted assets	(2,671,107)	(4,836,588)	1,822,132
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	(34,616,496)	(3,994,255)	(17,608,209)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			250,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(2,839,932)	(1,261,207)	20,543,601
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(12,187,431)	1,188,434	(6,176,043)
54. Net change in capital and surplus for the year (Lines 37 through 53)	56,023,203	80,453,301	113,328,036
55. Capital and surplus, as of statement date (Lines 36 + 54)	905,619,145	816,721,207	849,595,942
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	509,653	32,227,880	1,595,373
08.302. Miscellaneous Income	11,187	25,483	38,530
08.303. Assumed Adj IMR Gains	(64,748)		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	456,092	32,253,363	1,633,903
2701. Funds Withheld Miscellaneous Expense	114,692,953	109,039,341	240,714,127
2702. Financing Fee	3,490,749	3,573,658	6,742,055
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	118,183,702	112,612,999	247,456,182
5301. Tax Sharing	(11,221,638)	2,146,403	(5,419,248)
5302. Prior year correction	(965,793)	(957,969)	(756,795)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(12,187,431)	1,188,434	(6,176,043)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	257,607,225	147,426,686	1,196,027,667
2. Net investment income	295,267,511	185,737,258	444,229,576
3. Miscellaneous income	18,160,931	30,421,997	(889,940,013)
4. Total (Lines 1 to 3)	571,035,667	363,585,941	750,317,230
5. Benefit and loss related payments	227,649,894	192,022,710	376,756,928
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	237,254,634	242,714,209	493,452,921
8. Dividends paid to policyholders	2,534,308	2,553,793	5,851,080
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	206,331		(79,172,931)
10. Total (Lines 5 through 9)	467,645,167	437,290,712	796,887,998
11. Net cash from operations (Line 4 minus Line 10)	103,390,500	(73,704,771)	(46,570,768)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	996,172,375	950,861,676	1,671,570,631
12.2 Stocks			19,879,600
12.3 Mortgage loans	39,262,359	12,147,172	31,489,326
12.4 Real estate			
12.5 Other invested assets	54,978,826	1,008,835,700	9,692,564
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(10,524,505)	4,296,204	12,118,690
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,079,889,055	1,976,140,752	1,744,750,811
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,548,137,036	1,573,472,920	2,426,228,602
13.2 Stocks	1,301,484	4,600,000	139,599,999
13.3 Mortgage loans		25,250,000	25,250,000
13.4 Real estate			
13.5 Other invested assets	16,283,580	5,571,402	76,446,040
13.6 Miscellaneous applications	83,639,888	878,103,670	4,859,432
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,649,361,988	2,486,997,992	2,672,384,073
14. Net increase (or decrease) in contract loans and premium notes	(45,146,354)	7,566,318	2,854,792
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(524,326,579)	(518,423,558)	(930,488,054)
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
16.3 Borrowed funds		(50,002,222)	(50,002,222)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	371,745	114,747,931	116,102,973
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	166,441,277	(80,384,242)	341,286,283
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	166,813,022	(15,638,533)	657,387,034
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)	(254,123,057)	(607,766,862)	(319,671,788)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	505,642,003	825,313,793	825,313,792
19.2 End of period (Line 18 plus Line 19.1)	251,518,946	217,546,931	505,642,004
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Settled cession of reinsurance via reduction to reinsurance payable	37,581,642	61,909,647	245,069,073
20.0002. Investment cash free exchange of bonds	(3,790,119)		(161,791,084)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	366,113,081	379,689,238	751,446,692
3. Ordinary individual annuities	2,200		14,200
4. Credit life (group and individual)			
5. Group life insurance	6,523	12,109	112,801
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	366,121,804	379,701,347	751,573,693
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	366,121,804	379,701,347	751,573,693
14. Deposit-type contracts		115,000,000	115,000,000
15. Total (Lines 13 and 14)	366,121,804	494,701,347	866,573,693
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$6,770,583 for the period ended June 30, 2021 and decreased by \$5,075,054 for the period ended December 31, 2020, respectively and the Company's statutory surplus decreased by \$293,426,166 and decreased by \$265,610,699 as of June 30, 2021 and December 31, 2020, 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 #	06/30/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (53,419,084)	\$ (47,338,717)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(6,770,583)	(5,075,054)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (46,648,501)</u>	<u>\$ (42,263,663)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 905,619,145	\$ 849,595,944
(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	(293,426,166)	(265,610,699)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,199,045,311</u>	<u>\$ 1,115,206,643</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) Maximum and minimum lending rates for mortgage loans - Not Applicable
- (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	\$	\$	\$	\$	\$ 1,025,110,500	\$	\$ 1,025,110,500
(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	\$	\$	\$	\$	\$ 1,039,818,396	\$ 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	\$	\$	\$	\$	\$	\$	\$

(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 no OTTI charges on loan-backed securities as of June 30, 2021, and \$12,962,070 OTTI charges as of December 31, 2020.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable

(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.....	\$.....(26,822,447)
2. 12 months or longer.....	.....(2,084,933)

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

1. Less than 12 months.....	\$... 420,208,080
2. 12 months or longer.....	..... 17,422,646

(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 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	1,790,000				1,790,000	2,350,000	(560,000)		1,790,000	0.015	0.015
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	34,600,000				34,600,000	34,601,000	(1,000)		34,600,000	0.283	0.283
j. On deposit with states	4,026,069				4,026,069	4,030,758	(4,689)		4,026,069	0.033	0.033
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	917,728,377				917,728,377	890,442,596	27,285,781		917,728,377	7.494	7.514
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 958,144,446	\$	\$	\$	\$ 958,144,446	\$ 931,424,354	\$ 26,720,092	\$	\$ 958,144,446	7.824 %	7.844 %

(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) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 251,518,945	\$ 251,518,945	2.054 %	2.059 %
b. Schedule D, Part 1	168,865,953	168,865,953	1.379	1.383
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)	\$ 420,384,898	\$ 420,384,898	3.433 %	3.442 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 420,384,898	3.717 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	06/30/2021	12/31/2020	06/30/2021	12/31/2020	06/30/2021	12/31/2020
(1) Bonds - amortized cost	1	4	\$ 2,049,635	\$ 21,516,071	\$ 2,084,693	\$ 31,756,360
(2) LB & SS - amortized cost	10		66,068,679		79,229,461	
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	11	4	\$ 68,118,314	\$ 21,516,071	\$ 81,314,154	\$ 31,756,360

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - Not Applicable

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

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 June 30, 2021, and December 31, 2020, 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 \$0 and \$12,209,273 in joint ventures, partnerships, or limited liability companies as of June 30, 2021, and December 31, 2020, 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 June 30, 2021, and December 31, 2020, 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 \$138,176,918 and \$138,164,317 as of June 30, 2021 and December 31, 2020, 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 March 31, 2021, 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 2021 and is expected to affect earnings until 2050.
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

The Company is organized as a stock life insurance company. The Company is a wholly-owned direct subsidiary of Commonwealth Annuity and Life Insurance Company, a Massachusetts company, which is a wholly-owned indirect subsidiary of The Global Atlantic Financial Group LLC ("TGAFGL"), 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.

On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Accordia Life and Annuity Company ("Accordia") following the merger of Global Atlantic Financial Group Limited ("GAFGL") and Magnolia Merger Sub Limited, with GAFGL as the surviving entity of the merger transaction. Prior to the merger transaction, Magnolia Merger Sub Limited was a Bermuda exempted company, a direct wholly owned subsidiary of Magnolia Parent LLC (now known as The Global Atlantic Financial Group LLC or "TGAFGL") and an indirect subsidiary of KKR. Accordingly, TGAFGL is now the holding company of GAFGL and KKR is deemed the ultimate controlling person of Accordia.

In connection with the merger transaction, on February 1, 2021, Accordia entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary.

KKR Magnolia Holdings LLC owns a total of approximately 61.5% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.8%, own the remaining approximately 38.5% of the outstanding ordinary shares.

As of June 30, 2021, the Company did not own any market traded bonds of KKR.

As of June 30, 2020, the Company owned market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,467,132, and a market value of \$86,158,427. The purchase of these securities constituted arms-length transactions.

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

During 2021, bonds and cash with an aggregate value of \$116,745,394 were transferred between the Company and Forethought Life Insurance Company ("FLIC"). The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date.

On April 13, 2021, FLIC issued a note with a principal sum of \$150 million to the Company at a rate per annum equal to 0.12%, with a maturity date of May 31, 2021.

On May 26, 2021, FLIC purchased assets comprising notes backed by student loans, commercial mortgage-backed securities, collateralized loan obligations, and asset-backed securities totaling \$117.17 million from the Company in exchange for cash.

On December 18, 2020, the Company received a \$250,000,000 cash contribution from Commonwealth Annuity and Life Insurance Company.

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.

Change in Terms of Intercompany Arrangements

Notes to the Financial Statements

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

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 June 30, 2021, and December 31, 2020, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$6,067,226 and \$5,501,151 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 \$2,106,461 and \$2,194,148 at June 30, 2021, and December 31, 2020, 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 \$3,359,254 and \$6,742,055 payable at June 30, 2021 and December 31, 2020, 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 TGAFL.

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

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements
CAPE VERITY I	\$ 570,056,119	\$ 570,056,119	\$ 115,556,062	\$ (454,500,057)
CAPE VERITY III		1,229,269,037	337,311,986	(891,957,051)
GOTHAM		159,003,717	30,698,277	(128,305,440)

(3) RBC Impact

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

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

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$665,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	.....
(c) Activity stock	24,600,000	24,600,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 34,600,000	\$ 34,600,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 665,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,001,000	10,001,000	.....
(c) Activity stock	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		

(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	\$ 10,000,000	\$ 10,000,000	\$	\$	\$	\$

(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)	\$ 980,620,910	\$ 917,728,377	\$ 615,000,000
2. Current year general account total collateral pledged	980,620,910	917,728,377	615,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	951,404,638	890,442,596	615,000,000

(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	\$ 926,828,283	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,003,435,571	926,828,283	615,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	1,003,435,571	900,504,762	615,000,000

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		\$ 615,398,238
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 615,398,238</u>
2. Prior Year-end				
(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>

(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

- (1) Change in benefit obligation - No Significant Changes
- (2) Change in plan assets - No Significant Changes
- (3) Funded status - No Significant Changes
- (4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2021	12/31/2020	06/30/2021	12/31/2020	06/30/2021	12/31/2020
a. Service cost	\$ 24,598	\$ 49,196	\$	\$	\$	\$
b. Interest cost	139,452	278,904				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses						
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	<u>\$ 164,050</u>	<u>\$ 328,100</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes
- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes
- (7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes
- (8) Accumulated benefit obligation - No Significant Changes
- (9) Multiple non-pension postretirement benefit plans - Not Applicable
- (10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes

Notes to the Financial Statements

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

- (11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes
- (12) Amounts and types of securities of the reporting entity and related parties included in plan assets - No Significant Changes
- (13) Alternative method used to amortize prior service amounts or net gains and losses - No Significant Changes
- (14) Substantive commitments used as the basis for accounting for the benefit obligation - No Significant Changes
- (15) Special or contractual termination benefits recognized during the period - No Significant Changes
- (16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - No Significant Changes
- (17) Funded status of the plan and surplus impact - No Significant Changes
- (18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 - No Significant Changes

- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans - No Significant Changes
- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor matching contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through June 30, 2021 and December 31, 2020 was \$1,222,683 and \$2,087,150, 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.
- 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 \$136,877,553 and \$(13,618,693) at June 30, 2021 and December 31, 2020, 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 June 30, 2021 commitments to make additional investments to joint ventures, LLCs and partnerships total \$11,644,535.
 - (2) Nature and circumstances of guarantee - None
 - (3) Aggregate compilation of guarantee obligations - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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.

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 \$24,750,692 and \$24,774,327 at June 30, 2021 and December 31, 2020, 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 \$423,011,200 as of June 30, 2021. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$418,594,897 from counterparties as of June 30, 2021. 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

Notes to the Financial Statements

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)	\$ 51,601,993	\$	\$ 81,470,925	\$	\$ 133,072,918
DERIVATIVE ASSETS	15,732,784	131,468,074			147,200,858
Total assets at fair value/NAV	<u>\$ 67,334,777</u>	<u>\$ 131,468,074</u>	<u>\$ 81,470,925</u>	<u>\$</u>	<u>\$ 280,273,776</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$	\$ 9,023,939	\$	\$	\$ 9,023,939
Total liabilities at fair value	<u>\$</u>	<u>\$ 9,023,939</u>	<u>\$</u>	<u>\$</u>	<u>\$ 9,023,939</u>

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

Description	Ending balance as of 03/31/2021	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 06/30/2021
a. Assets										
COMMON STOCK	\$ 54,426,941	\$	\$	\$	\$ 27,043,984	\$	\$	\$	\$	\$ 81,470,925
Total assets	<u>\$ 54,426,941</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 27,043,984</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ 81,470,925</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 June 30, 2021.

(4) The Company primarily owns common stock in one private entity with a carrying value of \$81,470,925, including unrealized gains of \$48,559,592. 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.

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	\$ 8,894,391,456	\$ 7,933,981,215	\$ 1,435,984	\$ 6,518,227,519	\$ 2,374,727,953	\$	\$
CML	1,085,927,093	1,025,110,500			1,085,927,093		
OIA	52,954,210	257,653,283		2,888,350	50,065,860		359,820,282
INVESTMENT IN LLC		115,845,324					115,845,324
COMMON STOCK	167,672,918	167,672,918	51,601,993		116,070,925		
INVESTMENT IN SUB		483,566,324					483,566,324
CASH AND EQUIVALENTS	251,518,945	251,518,945	251,518,945				
DERIVATIVES	418,909,288	147,200,858	6,691,735	412,217,553			
TOTAL ASSETS	10,871,373,910	10,382,549,367	311,248,657	6,933,333,422	3,626,791,831		959,231,930
DERIVATIVE LIABILITIES	63,929,631	9,023,939	11,954,874	51,974,757			
TOTAL LIABILITIES	63,929,631	9,023,939	11,954,874	51,974,757			

D. Not Practicable to Estimate Fair Value

As of June 30, 2021, the Company owns 10 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$ 32,488,596	%		1
BA Common Stock	13,554,936			1
BA Common Stock	11,960,404			1
BA Common Stock	9,956,985			1
BA Common Stock	115,845,324			1
BA Common Stock	5,002,082			1
BA Common Stock	98,836,056			1
BA Common Stock	6,870,716			1
BA Common Stock	65,305,083			1
BA Common Stock	100			1
Common Stock	483,566,324			2
Common Stock	115,845,324			3

Explanations

- For our equity method investments, our carrying amount generally is our share of the net asset value of the funds or the partnerships, which approximates fair value.
- Investments in subsidiaries are valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- Affiliated common stock is valued using the financial statements of the underlying related subsidiaries to approximate fair value.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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 \$4,026,069 and \$4,030,758 at June 30, 2021 and December 31, 2020, 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 June 30, 2021 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of June 30, 2021 or December 31, 2020

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	\$ 4,678,789	\$ 4,598,612	\$ 4,701,173	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	\$ 4,678,789	\$ 4,598,612	\$ 4,701,173	\$

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through August 12, 2021.

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 - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

Notes to the Financial Statements

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

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 December 31, 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 June 30, 2021 and the year ended December 31, 2020 was \$2,487,746 and \$5,787,434, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

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

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001404912
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2016
- 6.4 By what department or departments?
Iowa Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 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
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
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
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	NO	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC	New York, NY	NO	NO	NO	YES
KKR Credit Advisors (US) LLC	San Francisco, CA	NO	NO	NO	YES
KKR Capital Markets LLC	New York, NY	NO	NO	NO	YES
MCS Capital Markets LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ 62,454,653 | \$ 332,546 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 433,025,010 | \$ 483,566,324 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 495,479,663 | \$ 483,898,870 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
- If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

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

- 17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I.....
Goldman Sachs Asset Management CLO, Corp.	U.....
Kohlberg Kravis Roberts & Co. L.P.	A.....

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVEOMA87 .....	.....	OS.....
1399770	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....

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

- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- 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.
 - Issuer or obligor is current on all contracted interest and principal payments.
 - The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- The security was purchased prior to January 1, 2018.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- The shares were purchased prior to January 1, 2019.
 - The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - 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.
 - The fund only or predominantly holds bonds in its portfolio.
 - 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.
 - The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 1,025,110,500
- 1.14 Total Mortgages in Good Standing \$ 1,025,110,500
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$
- 1.32 Residential Mortgages \$
- 1.33 Commercial Mortgages \$
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$
- 1.42 Residential Mortgages \$
- 1.43 Commercial Mortgages \$
- 1.44 Total Mortgages in Process of Foreclosure \$
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 1,025,110,500
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only					7
		Life Contracts		4	5	6	
		2	3				
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	3,691,245				3,691,245
2. Alaska	AK	L	322,513				322,513
3. Arizona	AZ	L	6,832,110				6,832,110
4. Arkansas	AR	L	1,036,424				1,036,424
5. California	CA	L	85,852,698				85,852,698
6. Colorado	CO	L	6,279,519	2,200			6,281,719
7. Connecticut	CT	L	2,965,088				2,965,088
8. Delaware	DE	L	692,870				692,870
9. District of Columbia	DC	L	219,052				219,052
10. Florida	FL	L	34,197,325				34,197,325
11. Georgia	GA	L	9,624,026				9,624,026
12. Hawaii	HI	L	6,103,280				6,103,280
13. Idaho	ID	L	1,053,716				1,053,716
14. Illinois	IL	L	7,650,070				7,650,070
15. Indiana	IN	L	5,357,196				5,357,196
16. Iowa	IA	L	10,011,004				10,011,004
17. Kansas	KS	L	1,970,133				1,970,133
18. Kentucky	KY	L	3,318,381				3,318,381
19. Louisiana	LA	L	8,864,013				8,864,013
20. Maine	ME	L	592,378				592,378
21. Maryland	MD	L	4,431,777				4,431,777
22. Massachusetts	MA	L	3,232,417				3,232,417
23. Michigan	MI	L	7,723,120				7,723,120
24. Minnesota	MN	L	10,491,615				10,491,615
25. Mississippi	MS	L	1,431,692				1,431,692
26. Missouri	MO	L	3,230,617				3,230,617
27. Montana	MT	L	172,242				172,242
28. Nebraska	NE	L	2,514,767				2,514,767
29. Nevada	NV	L	3,581,517				3,581,517
30. New Hampshire	NH	L	643,427				643,427
31. New Jersey	NJ	L	19,454,576				19,454,576
32. New Mexico	NM	L	736,497				736,497
33. New York	NY	N	10,275,014				10,275,014
34. North Carolina	NC	L	8,288,107				8,288,107
35. North Dakota	ND	L	499,213				499,213
36. Ohio	OH	L	10,476,235				10,476,235
37. Oklahoma	OK	L	2,785,063				2,785,063
38. Oregon	OR	L	2,054,739				2,054,739
39. Pennsylvania	PA	L	8,251,349				8,251,349
40. Rhode Island	RI	L	405,792				405,792
41. South Carolina	SC	L	4,070,573				4,070,573
42. South Dakota	SD	L	1,052,118				1,052,118
43. Tennessee	TN	L	5,218,452				5,218,452
44. Texas	TX	L	30,757,015				30,757,015
45. Utah	UT	L	7,529,962				7,529,962
46. Vermont	VT	L	222,237				222,237
47. Virginia	VA	L	5,639,264				5,639,264
48. Washington	WA	L	5,346,137				5,346,137
49. West Virginia	WV	L	590,623				590,623
50. Wisconsin	WI	L	3,537,301				3,537,301
51. Wyoming	WY	L	250,997				250,997
52. American Samoa	AS	N	1,092				1,092
53. Guam	GU	N					
54. Puerto Rico	PR	N	271,004				271,004
55. U.S. Virgin Islands	VI	N	1,722				1,722
56. Northern Mariana Islands	MP	N	228				228
57. Canada	CAN	N	25,167				25,167
58. Aggregate Other Aliens	OT	XXX	1,570,655				1,570,655
59. Subtotal	XXX		363,397,363	2,200			363,399,563
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,659,383				1,659,383
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		524,582				524,582
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		365,581,328	2,200			365,583,528
96. Plus Reinsurance Assumed	XXX		37,636,293				37,636,293
97. Totals (All Business)	XXX		403,217,621	2,200			403,219,821
98. Less Reinsurance Ceded	XXX		167,935,975	2,200			167,938,175
99. Totals (All Business) less Reinsurance Ceded	XXX		235,281,646				235,281,646
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		1,570,655				1,570,655
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		1,570,655				1,570,655
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.....

STATEMENT AS OF JUNE 30, 2021 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)	*
			98-1089764				Global Atlantic Financial Group Limited	.BMJ	.NIA	The Global Atlantic Financial Group LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			90-0928452				Global Atlantic Financial Company	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				Global Atlantic (Fin) Company	.DE	.NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1090868				Global Atlantic Financial Limited	.BMJ	.NIA	Global Atlantic Financial Group Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.IA	Global Atlantic Financial Limited	Ownership	75.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.IA	GA Re US HoldCo, LP	Ownership	25.000	The Global Atlantic Financial Group LLC		
			13-3896700				Global Atlantic Risk Advisors, L.P.	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				Global Atlantic Insurance Network, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			13-3896487				GA Risk Advisors, Inc.	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	.BMJ	.NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	KKR Magnolia Holdings LLC	Ownership	61.000	KKR Group Partnership L.P.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	Third Party Investors	Ownership	39.000	Third Party Investors		
			98-1563045				KKR Magnolia Holdings LLC	.CYM	.NIA	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047				KKR Group Partnership L.P.	.CYM	.NIA	KKR & Co. Inc.	Ownership	67.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	.MA	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	.MA	.IA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	62200	95-2496321				Accordia Life and Annuity Company	.IA	.RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	10.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	90.000	The Global Atlantic Financial Group LLC		
			95-2496321				DBE Solar Holdco LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	.VT	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			95-2496321				Tapioca View, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1960899				Global Atlantic Investment Advisors, LLC	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			20-3944031				Global Atlantic Distributors, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1815415				ForeLife Agency, Inc	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	.IN	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1452583				Global Atlantic Assurance Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	The Global Atlantic Financial Group LLC		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	The Global Atlantic Financial Group LLC		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			04-6145677				Na Solar HoldCo, LLC	DE	NIA	Commonwealth Annuity and Life Insurance	Ownership	100.000	The Global Atlantic Financial Group LLC		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

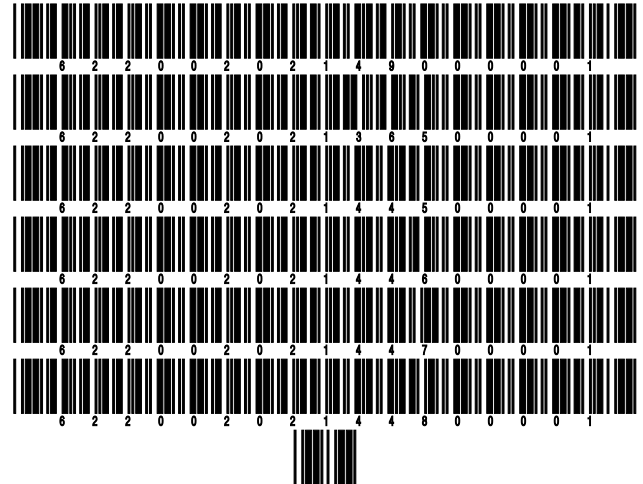
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

- The Company has no Trusteed Surplus.
- The Company does not have any Medicare Part D coverage business.
- The Company has no indexed annuity contracts.
- The Company has no indexed annuity contracts.
- The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
- The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
- The Company has adopted PBR.

Bar Code:

- Trusteed Surplus Statement [Document Identifier 490]
- Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Accounts Receivable	137,717	137,717		
2597. Summary of remaining write-ins for Line 25 from overflow page	137,717	137,717		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Agent Balance Plan Adj	4,530,812	
2505. Miscellaneous Liabilities	296,089	991,712
2597. Summary of remaining write-ins for Line 25 from overflow page	4,826,901	991,712

SCHEDULE A - VERIFICATION

Real Estate

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

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,063,757,396	1,070,109,452
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		23,750,000
2.2 Additional investment made after acquisition		1,500,000
3. Capitalized deferred interest and other		
4. Accrual of discount	431,257	747,893
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(638,343)	(61,682)
7. Deduct amounts received on disposals	39,262,359	31,489,326
8. Deduct amortization of premium and mortgage interest points and commitment fees	(822,548)	798,941
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,025,110,500	1,063,757,396
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,025,110,500	1,063,757,396
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,025,110,500	1,063,757,396

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	352,730,066	324,614,252
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,925,612	73,112,141
2.2 Additional investment made after acquisition	1,357,968	3,333,899
3. Capitalized deferred interest and other		
4. Accrual of discount	747	294
5. Unrealized valuation increase (decrease)	58,592,258	(26,428,682)
6. Total gain (loss) on disposals	871,052	
7. Deduct amounts received on disposals	54,978,826	9,692,564
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		12,209,273
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	373,498,877	352,730,066
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	373,498,607	352,729,796

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,910,553,566	6,813,026,424
2. Cost of bonds and stocks acquired	1,504,780,617	2,727,619,685
3. Accrual of discount	(3,520,911)	23,130,303
4. Unrealized valuation increase (decrease)	94,794,577	(57,483,658)
5. Total gain (loss) on disposals	53,306,479	39,712,515
6. Deduct consideration for bonds and stocks disposed of	983,461,010	1,600,512,168
7. Deduct amortization of premium	(11,094,983)	25,905,713
8. Total foreign exchange change in book/adjusted carrying value	(2,327,845)	613,957
9. Deduct current year's other than temporary impairment recognized		15,478,950
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		5,831,171
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,585,220,456	7,910,553,566
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,585,220,456	7,910,553,566

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,175,209,877	854,576,001	487,421,793	(24,842,068)	4,175,209,877	4,517,522,017		4,228,319,865
2. NAIC 2 (a)	3,432,276,967	486,677	165,482,366	32,845,561	3,432,276,967	3,300,126,839		3,019,682,297
3. NAIC 3 (a)	37,050,835	4,326,327	663,189	(1,086,169)	37,050,835	39,627,804		57,084,620
4. NAIC 4 (a)	20,204,498		721,857	(8,404,436)	20,204,498	11,078,205		28,690,636
5. NAIC 5 (a)	40,992,904	36,686,460	22,115,889	10,571,400	40,992,904	66,134,875		21,516,069
6. NAIC 6 (a)								
7. Total Bonds	7,705,735,081	896,075,465	676,405,094	9,084,288	7,705,735,081	7,934,489,740		7,355,293,487
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	7,705,735,081	896,075,465	676,405,094	9,084,288	7,705,735,081	7,934,489,740		7,355,293,487

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$; NAIC 2 \$; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Purchase Price	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	11,881,795	
2. Cost of short-term investments acquired		33,244,098
3. Accrual of discount		1,518
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(30)
6. Deduct consideration received on disposals	11,881,795	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. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		11,881,795

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	139,892,419
2. Cost Paid/(Consideration Received) on additions	128,082,465
3. Unrealized Valuation increase/(decrease)	700,037
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	195,244,074
6. Considerations received/(paid) on terminations	223,155,968
7. Amortization	(120,234,022)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	1,915,130
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	122,444,135
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	122,444,135

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(1,728,100)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	15,732,783
3.12 Section 1, Column 15, prior year	(1,728,100)
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	433,000
3.14 Section 1, Column 18, prior year	433,000
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	433,000
3.24 Section 1, Column 19, prior year plus	
3.25 SSAP No. 108 adjustments	433,000
3.3 Subtotal (Line 3.1 minus Line 3.2)	17,460,883
4.1 Cumulative variation margin on terminated contracts during the year	(37,759,731)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(37,759,731)
4.23 SSAP No. 108 adjustments	(37,759,731)
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)	15,732,783
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	15,732,783

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.....	122,444,135
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	15,732,783
3.	Total (Line 1 plus Line 2).....	138,176,918
4.	Part D, Section 1, Column 6.....	152,461,115
5.	Part D, Section 1, Column 7.....	(14,284,197)
6.	Total (Line 3 minus Line 4 minus Line 5).....	
		Fair Value Check
7.	Part A, Section 1, Column 16.....	415,858,051
8.	Part B, Section 1, Column 13.....	15,732,783
9.	Total (Line 7 plus Line 8).....	431,590,834
10.	Part D, Section 1, Column 9.....	445,875,031
11.	Part D, Section 1, Column 10.....	(14,284,197)
12.	Total (Line 9 minus Line 10 minus Line 11).....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	11,343,877
14.	Part B, Section 1, Column 20.....	20,803,913
15.	Part D, Section 1, Column 12.....	32,147,790
16.	Total (Line 13 plus Line 14 minus Line 15).....	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	478,190,037	779,968,950
2. Cost of cash equivalents acquired	2,061,014,467	5,587,073,193
3. Accrual of discount		1,726
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		(30)
6. Deduct consideration received on disposals	2,355,018,614	5,888,853,797
7. Deduct amortization of premium		5
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	184,185,890	478,190,037
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	184,185,890	478,190,037

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
NONE									
3399999 - Totals									

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805151032	Beech Grove	IN		05/05/2015	06/01/2021	2,051,073						2,051,073	2,051,073			
0199999. Mortgages closed by repayment																
155151046	Irvine	CA		04/20/2015		129,124						129,124	129,124			
5300003	Irving	TX		10/02/2017		91,871						91,871	91,871			
5300070	Conway	AR		12/04/2019		181,682						181,682	181,682			
5300071	Conway	AR		12/05/2019		417,195						417,195	417,195			
805142452	West Covina	CA		02/04/2015		43,379						43,379	43,379			
805142478	Chatanooga	TN		03/11/2015		47,397						47,397	47,397			
805142486	Goodlettsville	TN		03/12/2015		83,283						83,283	83,283			
805143021	Toms River	NJ		06/11/2001		215,919						215,919	215,919			
805143047	Laguna Beach	CA		10/16/2002		26,654		(1,045)		(1,045)		25,609	25,609			
805143062	Toms River	NJ		10/31/2003		80,655						80,655	80,655			
805143112	Athens	GA		08/31/2005		190,331		(4,995)		(4,995)		185,337	185,337			
805143138	Durango	CO		07/20/2006		387,241		(21,949)		(21,949)		365,292	365,292			
805143161	Shakopee	MIN		12/07/2007		125,972		(817)		(817)		125,156	125,156			
805143179	Salem	OR		08/01/2007		76,488						76,488	76,488			
805143211	Las Cruces	NM		02/16/2010		1,961,745		(84,981)		(84,981)		1,876,765	1,876,765			
805143286	Madison	WI		09/01/2011		19,781		385		385		20,166	20,166			
805143294	Berkeley	CA		06/30/2011		166,288		5,296		5,296		171,584	171,584			
805143310	Tempe	AZ		10/31/2011		131,029		(448)		(448)		130,581	130,581			
805143328	Washington	DC		12/15/2011		84,336		3,581		3,581		87,917	87,917			
805143336	Vancouver	WA		01/06/2012		93,518		(1,717)		(1,717)		91,801	91,801			
805143344	Huntington Beach	CA		01/31/2012		96,179		1,413		1,413		97,592	97,592			

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805143351	Ankeny	IA		04/18/2013		75,847		4,357			4,357		80,204	80,204		
805143369	Plymouth	MN		04/02/2012		71,910		1,293			1,293		73,203	73,203		
805143385	San Mateo	CA		05/24/2012		65,062		(146)			(146)		64,915	64,915		
805143401	Phoenix	AZ		07/11/2012		266,006		2,918			2,918		268,925	268,925		
805143427	Palm Beach Gardens	FL		06/29/2012		360,910		(1,417)			(1,417)		359,492	359,492		
805143476	Ankeny	IA		03/05/2012		15,583		1,198			1,198		16,781	16,781		
805143492	Franklin	NJ		03/16/2008		95,434		(1,033)			(1,033)		94,401	94,401		
805151008	Costa Mesa	CA		03/19/2015		17,279							17,279	17,279		
80515100A	Costa Mesa	CA		08/30/2018		5,342							5,342	5,342		
805151222	Irvine	CA		04/07/2015		208,902							208,902	208,902		
805151289	San Pedro	CA		03/19/2015		35,135							35,135	35,135		
80515128A	San Pedro	CA		08/30/2018		14,600							14,600	14,600		
805151297	Santa Clara	CA		03/19/2015		45,978							45,978	45,978		
80515129A	Santa Clara	CA		08/30/2018		7,643							7,643	7,643		
805151305	Vancouver	WA		03/19/2015		26,136							26,136	26,136		
80515130A	Vancouver	WA		08/30/2018		6,159							6,159	6,159		
805151313	Vancouver	WA		03/19/2015		30,233							30,233	30,233		
80515131A	Vancouver	WA		08/30/2018		7,883							7,883	7,883		
805151370	Dallas	TX		07/10/2015		185,959							185,959	185,959		
805151461	Bonita Springs	FL		07/30/2015		72,251							72,251	72,251		
805151727	Bellevee	WA		10/09/2015		19,505							19,505	19,505		
805151990	Lexington	KY		12/14/2015		233,501							233,501	233,501		
805152162	Tuscaloosa	AL		12/16/2015		78,303							78,303	78,303		
805161387	Seattle	WA		06/28/2016		111,361							111,361	111,361		
805161718	Brownstown	MI		09/15/2016		273,289							273,289	273,289		
805161882	Homewood	AL		10/03/2016		114,902							114,902	114,902		
805161908	Decatur	GA		11/14/2016		162,488							162,488	162,488		
805162138	Austin	TX		11/02/2016		85,424							85,424	85,424		
805162245	Pembroke Pines	FL		12/22/2016		73,443							73,443	73,443		
805162328	Dallas	TX		12/09/2016		63,916							63,916	63,916		
805162369	Santa Monica	CA		02/06/2017		68,277							68,277	68,277		
805162385	Hamilton Township	NJ		12/29/2016		52,583							52,583	52,583		
805162419	Luterville	MD		02/28/2017		52,551		(87)			(87)		52,464	52,464		
805171113	Manhattan Beach	CA		03/02/2017		172,896							172,896	172,896		
805172004	Portsmouth	VA		10/10/2017		41,250							41,250	41,250		
805172228	Mesa	AZ		12/11/2017		46,346							46,346	46,346		
805172384	Skokie	IL		02/21/2018		52,148							52,148	52,148		
805181047	Portland	OR		03/12/2018		51,271							51,271	51,271		
805181179	San Antonio	TX		04/24/2018		29,525							29,525	29,525		
805181203	Atlanta	GA		05/01/2018		55,947							55,947	55,947		
805181310	New Castle	PA		07/13/2018		39,989							39,989	39,989		
805181328	Hermitage	PA		07/13/2018		49,217							49,217	49,217		
805181989	Indian Land	SC		08/28/2018		54,589							54,589	54,589		
805182383	Delray Beach	FL		12/17/2018		29,563							29,563	29,563		
805195054	Alhambra	CA		06/23/2017		52,467							52,467	52,467		
805195088	Vancouver	WA		08/10/2017		33,063							33,063	33,063		
805195096	Vancouver	WA		08/10/2017												
805195112	Los Angeles	CA		09/06/2017		57,262							57,262	57,262		
805195153	Tampa	FL		12/14/2018		47,232		(50)			(50)		47,183	47,183		
805195161	Ashburn	VA		12/21/2018		31,433							31,433	31,433		
0299999. Mortgages with partial repayments						8,498,064		(98,244)			(98,244)		8,399,820	8,399,820		
0599999 - Totals						10,549,136		(98,244)			(98,244)		10,450,893	10,450,893		

E02.1

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	GSO ENERGY SELECT OPPORTUNITIES		10/28/2018	1		192,912			0.820
BGA06B-EP-2	LENNAR CORPORATION		US	LENNAR CORPORATION		11/12/2015	1		320,413			0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									513,325			XXX
BGA0S8-87-2	MAPLEWOOD DEVELOPMENT LOAN		US	MAPLEWOOD DEVELOPMENT LOAN	1.D	10/13/2020			618,737			0.000
BGA0UP-CA-9	ORIGIS USA LOAN		DE	ORIGIS USA LOAN		09/14/2020		2,857,544				0.000
2999999. Collateral Loans - Unaffiliated									2,857,544	618,737		XXX
000000-00-0	RABBI TRUST								53,641			
4699999. Any Other Class of Assets - Unaffiliated									53,641			XXX
4899999. Total - Unaffiliated									2,857,544	1,185,703		XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									2,857,544	1,185,703		XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	9 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
		City	State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than Temporary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND		DE	Various	05/26/2015	06/23/2021	12,516,673							12,516,673	12,079,239	(437,434)	(437,434)	4,864,077	
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Various	10/28/2018	04/01/2021	1,012,668							1,012,668	1,004,679	(7,989)	(7,989)	175,850	
BGA06B-EP-2	LENNAR CORPORATION		US	Various	11/12/2015	06/15/2021	6,647,425							6,647,425	6,647,425			1,645,017	
1999999. Joint Venture Interests - Common Stock - Unaffiliated								20,176,766						20,176,766	19,731,343	(445,423)	(445,423)	6,684,944	
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1		US	Adjustment	07/20/2015	05/03/2021	216,378							216,378	216,378			26,747	
BGA0S8-87-2	MAPLEWOOD DEVELOPMENT LOAN		US	MAPLEWOOD DEVELOPMENT LOAN	10/13/2020	06/30/2021			480			480		11,514,939	11,514,939			796,881	
2999999. Collateral Loans - Unaffiliated								216,378					480		11,731,316	11,731,316			823,628
000000-00-0	RABBI TRUST					06/30/2021	149,049							149,049	149,049				
4699999. Any Other Class of Assets - Unaffiliated								149,049						149,049	149,049				
4899999. Total - Unaffiliated								20,542,193		480			480		32,057,131	31,611,709	(445,423)	(445,423)	7,508,572
4999999. Total - Affiliated																			
5099999 - Totals								20,542,193		480			480		32,057,131	31,611,709	(445,423)	(445,423)	7,508,572

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03879M-AA-1	ARC RAIL 2013-1 A - ABS		04/01/2021	DIRECT		3,353,756	3,353,756		1. Z
03879M-AB-9	ARC RAIL 2013-1, LLC - ABS		04/01/2021	DIRECT		(11,926,525)	(11,926,525)		2.B PL
03879M-AB-9	ARC Rail 2013-1 B - ABS		04/01/2021	DIRECT		7,786,707	7,459,083		2.B Z
03879M-AC-7	ARC Rail 2013-1 C - ABS		04/01/2021	DIRECT		6,251,155	7,570,872		5.B
05990Q-AV-5	BAFC 2015-R3 7A2 - CMO/RMBS		06/25/2021	DIRECT		34,490	34,490		1.D FM
17323F-AB-6	CMLTI 2014-10 1A2 - CMO/RMBS		06/25/2021	DIRECT		12,096	12,096		1.D FM
276480-AE-0	EASTERN GAS TRANSMISSION AND STORAGE INC		06/30/2021	WELLS FARGO SECURITIES LLC		6,741,658	6,052,000	47,609	1.G FE
BGA05E-9R-9	GOODGREEN 2015-1 - ABS		04/01/2021	DIRECT		57,163,360	57,160,310		1.D
BGA0J6-FK-9	SP SOLAR 2 DEBT - ABS		04/01/2021	SPECIALTY FINANCE			67,441		1. Z
BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		04/01/2021	SPECIALTY FINANCE			23,176		1. Z
BGA0J6-FM-5	SP SOLAR 3 DEBT - ABS		04/01/2021	SPECIALTY FINANCE			88,455		1. Z
BGA0LT-FH-3	LENSL TRUST 2018-A FX - ABS		06/01/2021	SPECIALTY FINANCE		579,921	579,921		1.D
BGA0LT-FJ-9	LENSL TRUST 2018-A B - ABS		06/01/2021	SPECIALTY FINANCE		12,209	12,209		2.B PL
BGA0W3-CP-3	BLUE EAGLE 2020-3A CLASS A		04/28/2021	CREDIT		6,071,996	6,070,917		1.D
BGA0W3-CR-9	BLUE EAGLE 2020-3A CLASS B		04/28/2021	CREDIT		1,793,999	1,793,680		1.D
BGA0W3-CS-7	BLUE EAGLE 2020-3A CLASS C		04/28/2021	CREDIT		1,103,999	1,103,803		1.D
BGA0W3-CU-2	BLUE EAGLE 2020-3A CLASS D		04/28/2021	CREDIT		965,999	965,828		2.B
BGA0W3-CV-0	BLUE EAGLE 2020-3A CLASS E		04/28/2021	CREDIT		1,103,999	1,103,803		3.B
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		04/28/2021	CREDIT		2,759,998	2,759,508		5.B
BGA0W6-TE-3	RS RENTAL - AVENUE ONE - ABS		06/28/2021	RESIDENTIAL		166,481,914	166,481,914		1. Z
BGA0XH-L5-5	RS RENTAL - AVENUE ONE - ABS		06/28/2021	RESIDENTIAL		8,762,206	8,762,206		5.B Z
BGA0XV-G1-9	VIKING - RESID - ABS		06/30/2021	RESIDENTIAL		8,052,282	7,029,496		5.B Z
BGA0XV-G2-7	VIKING - SENIOR - ABS		06/30/2021	RESIDENTIAL		152,993,352	133,560,422		1. Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						420,098,569	400,118,859	47,609	XXX
BGA0W6-V0-6	TRENCH PLATE RENTAL CO. - INITIAL TERM L		04/06/2021	DIRECT		9,828,511	9,828,471		1.D
BGA0XK-S3-6	LIDO ADVISORS, LLC - INITIAL TERM LOAN		06/15/2021	DIRECT		661,500	675,000		1.D
BGA0UK-7E-8	CRE TECHREN 345 DEBT		06/21/2021	SPECIALTY FINANCE		69,000,000	69,000,000		1.D
BGA0VC-44-0	CRE MAPLEWOOD DEBT		06/30/2021	SPECIALTY FINANCE		252,378,485	251,573,695		1.D
BGA0VM-F1-2	WAPELLO DEBT		06/11/2021	SPECIALTY FINANCE		83,500,000	83,500,000		1.D
BGA0W0-6W-1	ORIGIS M12 DEBT		06/30/2021	SPECIALTY FINANCE		1,194,300	1,194,300		1.D
BGA0W1-9S-5	BLUE EAGLE 2021-1A TRANCHE A		06/28/2021	CREDIT		12,375,000	12,375,000		1.D
BGA0W1-9T-3	BLUE EAGLE 2021-1A TRANCHE B		06/28/2021	CREDIT		3,465,000	3,465,000		1.D
BGA0W1-9U-0	BLUE EAGLE 2021-1A TRANCHE C		06/28/2021	CREDIT		1,732,500	1,732,500		1.D
BGA0W1-9V-8	BLUE EAGLE 2021-1A TRANCHE D		06/28/2021	CREDIT		1,485,000	1,485,000		2.B
BGA0W1-9W-6	BLUE EAGLE 2021-1A TRANCHE E		06/28/2021	CREDIT		1,237,500	1,237,500		3.B
BGA0W1-9X-4	BLUE EAGLE 2021-1A TRANCHE R		06/28/2021	CREDIT		4,455,000	4,455,000		5.B
BGA0W1-9Y-2	BLUE EAGLE 2021-1B TRANCHE A		06/28/2021	CREDIT		13,125,000	13,125,000		1.D
BGA0W1-9Z-9	BLUE EAGLE 2021-1B TRANCHE B		06/28/2021	CREDIT		3,675,000	3,675,000		1.D
BGA0W1-A0-4	BLUE EAGLE 2021-1B TRANCHE C		06/28/2021	CREDIT		1,837,500	1,837,500		1.D
BGA0W1-A1-2	BLUE EAGLE 2021-1B TRANCHE D		06/28/2021	CREDIT		1,575,000	1,575,000		2.B
BGA0W1-A2-0	BLUE EAGLE 2021-1B TRANCHE E		06/28/2021	CREDIT		1,312,500	1,312,500		3.B
BGA0W1-A3-8	BLUE EAGLE 2021-1B TRANCHE R		06/28/2021	CREDIT		4,725,000	4,725,000		5.B
BGA0W1-K7-2	BLUE EAGLE 2021-3A CLASS A		04/28/2021	CREDIT		3,697,803	3,697,339		1.D
BGA0W1-K9-8	BLUE EAGLE 2021-3A CLASS B		04/28/2021	CREDIT		1,092,533	1,092,396		1.D
BGA0W1-KB-3	BLUE EAGLE 2021-3A CLASS C		04/28/2021	CREDIT		672,328	672,244		1.D
BGA0W1-KD-9	BLUE EAGLE 2021-3A CLASS D		04/28/2021	CREDIT		588,287	588,213		2.B
BGA0W1-KF-4	BLUE EAGLE 2021-3A CLASS E		04/28/2021	CREDIT		672,328	672,244		3.B
BGA0W1-KH-0	BLUE EAGLE 2021-3A CLASS R		04/28/2021	CREDIT		1,680,819	1,680,609		5.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						475,976,892	475,272,510		XXX
8399997. Total - Bonds - Part 3						896,075,462	875,391,369	47,609	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						896,075,462	875,391,369	47,609	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX

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STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

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	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	
8999999. Total - Preferred Stocks							XXX		XXX	
9799997. Total - Common Stocks - Part 3							XXX		XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	
9799999. Total - Common Stocks							XXX		XXX	
9899999. Total - Preferred and Common Stocks							XXX		XXX	
9999999 - Totals							896,075,462	XXX	47,609	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
13063A-7D-0	CALIFORNIA ST		04/01/2021	DIRECT		153,004											153,004	153,004		10/01/2039	1.C FE		
452152-8M-2	ILLINOIS ST		04/01/2021	DIRECT		417,278											417,278	417,278		02/01/2035	2.C FE		
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					570,282											570,282	570,282			XXX	XXX	
167486-8M-4	CHICAGO ILL		04/01/2021	DIRECT		114,221											114,221	114,221		01/01/2036	2.C FE		
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					114,221												114,221	114,221			XXX	XXX
010869-AU-9	ALAMEDA CORRIDOR TRANSN AUTH CALIF REV		04/01/2021	DIRECT		377,849											377,849	377,849		10/01/2033	1.G FE		
20281P-CT-7	COMMONWEALTH FING AUTH PA REV		05/06/2021	DIRECT		3,108,870	1,800,000	2,099,970	2,019,243		(2,416)		(2,416)		2,016,826	1,092,043	1,092,043	48,190	06/01/2039	1.E FE			
25483V-XN-9	DISTRICT COLUMBIA REV		05/06/2021	DIRECT		2,466,865	2,440,000	2,440,000	2,440,000						2,440,000	26,865	26,865	51,469	04/01/2047	1.F FE			
345105-JE-1	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		04/01/2021	DIRECT	MORGAN STANLEY & CO.	157,389											157,389	157,389		01/15/2049	2.B FE		
419794-F4-9	HAWAII ST ARPTS SYS REV		06/17/2021	LLC		5,110,425	5,000,000	5,000,000	5,000,000						5,000,000	110,425	110,425	105,246	07/01/2050	1.E FE			
59259M-ZH-9	METROPOLITAN TRANSN AUTH N Y DEDICATED T		06/16/2021	Hilltop Securities		28,146,964	17,540,000	22,942,175	22,800,111		(79,001)		(79,001)		22,721,110	5,425,854	5,425,854	761,318	11/15/2039	1.C FE			
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		05/06/2021	DIRECT		4,114,124	2,633,000	3,079,399	3,064,529		(4,518)		(4,518)		3,060,011	1,054,113	1,054,113	83,145	11/15/2039	1.G FE			
59259Z-DC-0	METROPOLITAN TRANSN AUTH N Y REV		05/06/2021	DIRECT		2,773,160	2,000,000	2,347,320	2,278,574		(2,567)		(2,567)		2,276,007	497,153	497,153	63,527	11/15/2040	1.G FE			
626207-YF-5	MUNICIPAL ELEC AUTH GA		06/16/2021	Various		8,938,381	6,044,000	9,176,605	9,139,586		(17,447)		(17,447)		9,122,139	(183,758)	(183,758)	284,822	04/01/2057	2.A FE			
626207-YM-0	MUNICIPAL ELEC AUTH GA		04/01/2021	Call @ 100.00		59,000	59,000	65,661	64,879		(4)		(4)		64,875	(5,875)	(5,875)	1,963	04/01/2057	1.F FE			
646136-AZ-1	NEW JERSEY ST TRANSN TR FD AUTH		04/01/2021	DIRECT		380,437											380,437	380,437		06/15/2049	2.A FE		
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUTH		06/16/2021	Hilltop Securities		10,768,660	9,595,000	9,488,950	9,491,367		1,475		1,475		9,492,863	1,275,798	1,275,798	201,468	06/15/2042	2.A FE			
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH		06/16/2021	Hilltop Securities		2,990,317	2,060,000	2,619,084	2,611,460		(7,984)		(7,984)		2,603,476	386,841	386,841	68,705	12/15/2040	2.A FE			
73358W-XQ-2	PORT AUTH N Y & N J		05/26/2021	DIRECT		8,103,435	6,100,000	6,742,232	6,710,158		(1,457)		(1,457)		6,708,701	1,394,734	1,394,734	180,121	10/15/2065	1.E FE			
783186-NH-8	RUTGERS ST UNIV N J		04/01/2021	DIRECT		855,249											855,249	855,249		05/01/2040	1.E FE		
914119-3H-3	UNIVERSITY CINCINNATI OHIO GEN RCPTS		06/16/2021	Hilltop Securities		4,096,712	4,130,000	3,995,775	3,997,117		1,349		1,349		3,998,466	98,246	98,246	67,801	06/01/2050	1.D FE			
3199999	Subtotal - Bonds - U.S. Special Revenues					82,447,838	59,401,000	69,997,172	69,617,044		(112,571)		(112,571)		69,504,473	12,943,365	12,943,365	1,917,794			XXX	XXX	
00206R-MD-1	AT&T INC		06/16/2021	JP Morgan Securities Inc.		1,169,485	1,196,000	1,079,152	1,079,589		770		770		1,080,359	89,126	89,126	31,844	09/15/2055	2.B FE			
03879M-AA-1	ARC RAIL 2013-1, LLC - ABS		04/01/2021	DIRECT		3,353,756	3,353,756	3,353,756	3,353,756						3,353,756			25,153	07/01/2038	1.F PL			
03879M-AB-9	ARC RAIL 2013-1, LLC - ABS		04/01/2021	Paydown		7,786,707	(4,095,662)	(4,095,662)	(4,113,311)		11,832,231		11,832,231		7,718,921	67,786	67,786	31,145	07/01/2038	2.B PL			
03879M-AB-9	ARC RAIL 2013-1 B - ABS		05/15/2021	Direct		928,844	928,844	975,140			(1,499)		(1,499)		928,844			5,920	07/01/2038	2.B PL			
03879M-AC-7	ARC RAIL 2013-1, LLC - ABS		04/01/2021	DIRECT		6,251,155	7,570,872	6,649,196	6,361,136		(109,981)		(109,981)		6,251,155			4,973	12/31/2050	5. Z			
05539U-AG-8	BUBBS 2012-SHOW D - CMBS		05/27/2021	DIRECT		250,000	230,420	231,881	231,881		1,499		1,499		233,380	17,372	17,372	4,973	11/07/2036	1.D FM			
05604F-AN-5	BWAY 2013-1515 D - CMBS		05/26/2021	DIRECT		1,052,902	1,000,000	1,007,148	1,006,559		(628)		(628)		1,005,931	46,871	46,871	17,661	03/10/2033	2.B			
05946X-BB-5	BAFC 2005-G A1 - CMO/RMBS		06/01/2021	Paydown		4,331	4,331	4,356			(25)		(25)		4,331			54	10/20/2035	1.D FM			
07325M-AA-2	BAYC 2007-1 A1 - CMBS		06/25/2021	Paydown	SG AMERICAS SECURITIES, LLC	86,982	86,982	70,004	75,372		11,611		11,611		86,982			121	03/25/2037	2.C FE			
097023-CQ-6	BOEING CO		06/16/2021	LLC		25,433,500	25,000,000	25,369,100	25,502,186		(4,273)		(4,273)		25,497,914	(64,414)	(64,414)	825,521	02/01/2050	2.C FE			
099724-AH-9	BORGWARNER INC		06/16/2021	Keybank		5,652,350	5,000,000	4,917,050	4,920,020		1,156		1,156		4,921,176	731,174	731,174	165,885	03/15/2045	2.B FE			
12464Y-AC-3	CBASS 2007-CB5 A3 - RMBS		06/25/2021	Paydown		170,914	170,914	130,428	128,304		42,609		42,609		170,914			273	04/25/2037	1.D FM			
12595B-BD-2	CSAIL 2017-C8 BDC - CMBS		05/26/2021	Unknown		1,898,697	1,980,000	1,931,844	1,946,525		1,731		1,731		1,948,256	(49,559)	(49,559)	35,761	06/17/2050	1.D FM			
136055-AA-8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS		04/10/2021	Paydown		29,037	34,756	32,985			(3,948)		(3,948)		29,037			1,054	04/10/2032	1.C FE			
149123-CE-9	CATERPILLAR INC		06/16/2021	Morgan Stanley		7,109,500	5,000,000	6,358,600	6,345,182		(6,147)		(6,147)		6,339,034	770,466	770,466	140,521	05/15/2064	1.F FE			
16678R-FB-8	CMFC 2006-1 A1 - CMO/RMBS		04/26/2021	Paydown		131,345	156,561	129,588	137,188		(5,843)		(5,843)		133,345			227	12/25/2046	1.D FM			
16678R-FB-8	CMFC 2006-1 A1 - CMO/RMBS		06/25/2021	Paydown		221,912	225,055	186,282	197,207		24,705		24,705		221,912			426	12/25/2046	1.D			
16678R-FC-6	CMFC 2006-1 A2 - CMO/RMBS		06/25/2021	Paydown		768,114	763,017	466,691	490,375		277,739		277,739		768,114			668	12/25/2046	1.D FM			
16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		04/26/2021	Paydown		260,341	257,094	249,220	276,951		(18,610)		(18,610)		260,341			668	08/25/2047	1.D FM			
16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		05/25/2021	Paydown		252,107	252,106	244,366	273,539		(21,433)		(21,433)		252,107			725	08/25/2047	4.B			
16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		06/25/2021	Paydown		63,361	90,525	87,753	98,221		(34,860)		(34,860)		63,361			310	08/25/2047	1.D			
16679B-AA-9	CMFC 2007-2 A1 - CMO/RMBS		04/26/2021	Paydown		299,268	299,268	287,745	287,745		11,523		11,523		299,268			562	05/25/2048	1.D FM			
16679B-AA-9	CMFC 2007-2 A1 - CMO/RMBS		05/25/2021	Paydown		172,544	205,633	197,715	197,715		(25,171)		(25,171)		172,544			479	05/25/2048	4.B			
16679B-AA-9	CMFC 2007-2 A1 - CMO/RMBS		06/25/2021	Paydown		62,148	59,755	59,755	59,755		(59,755)		(59,755)					173	05/25/2048	1.D			
194262-AK-7	COLLE 2002 B1 - ABS		05/26/2021	Unknown		27,645,717	31,500,000	28,057,500	30,885,915		(15,781)		(15,781)		30,870,134	(3,224,418)	(3,224,418)	152,707	03/01/2042	1.D FE			
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		04/26/2021	Paydown		170,834	159,048	125,103	131,528		39,306		39,306		170,834			460	10/25/2047	1.D FM			
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		06/25/2021	Paydown		273,519	242,368	190,640	200,431		73,088		73,088		273,519			1,031	10/25/2047	1.D			

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STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
257375-AF-2	EASTERN ENERGY GAS HOLDINGS LLC		06/30/2021	DIRECT		6,741,658	6,052,000	6,762,263	6,751,112				(9,454)		6,741,658				198,909	11/01/2043	2.A FE
28165R-AA-0	EDVES 161 A - ABS		06/25/2021	Paydown		1,016,707	1,016,707	968,930	998,765		17,942		17,942		1,016,707				5,980	05/26/2036	1.A FE
30231G-BG-6	EXXON MOBIL CORP		06/16/2021	BARCLAYS CAPITAL INC.		30,531,000	25,000,000	25,848,500	25,836,675		(5,847)		(5,847)		25,830,827		4,700,173	4,700,173	808,308	03/19/2050	1.D FE
30293X-AJ-9	FREMIF 2015-K51 B - CMBS		05/26/2021	DIRECT		22,132,772	20,000,000	17,677,640	18,749,098		90,743		90,743		18,839,840		3,292,932	3,292,932	388,547	10/26/2048	1.D FI
31428X-BG-0	FEDEX CORP		06/16/2021	Morgan Stanley JP Morgan Securities Inc.		7,182,120	6,000,000	7,238,400	7,227,476		(14,715)		(14,715)		7,212,761		(30,641)	(30,641)	194,892	04/01/2046	2.B FE
31428X-BN-5	FEDEX CORP		06/16/2021	Bank of New York Mellon		5,906,100	5,000,000	5,337,000	5,316,510		(3,283)		(3,283)		5,313,227		592,873	592,873	203,500	01/15/2047	2.B FE
31428X-CA-2	FEDEX CORP		06/16/2021			20,098,650	15,000,000	17,299,500	17,272,653		(17,941)		(17,941)		17,254,712		2,843,938	2,843,938	465,938	05/15/2050	2.B FE
33831U-AA-7	CRE FIVE POINTS SENIOR NOTE		06/21/2021	Direct		165,918	165,918	171,099	164,755		(72)		(72)		165,918				4,097	07/25/2041	2.B PL
362341-Z3-6	GSAA 2006-1 A2 - RMBS		04/26/2021	Paydown		74,629	74,629	42,594	34,246		40,383		40,383		74,629				204	01/25/2036	1.D FI
362341-Z3-6	GSAA 2006-1 A2 - RMBS		06/25/2021	Paydown		121,814	121,814	69,526	55,899		65,915		65,915		121,814				443	01/25/2036	1.D
362375-AC-1	GSAA 2006-10 AF3 - RMBS		06/01/2021	Paydown		179,505	179,505	73,334	70,895		108,610		108,610		179,505				1,483	06/25/2036	1.D FI
36242D-UR-2	GSR 2005-AR1 B1 - CMO/RMBS		06/01/2021	Paydown		207,724	207,724	131,444	132,591		75,133		75,133		207,724				2,514	01/25/2035	1.D FI
36298Y-AB-6	GSAA 2006-14 A2 - RMBS		04/26/2021	Paydown		87,827	87,827	38,445	27,438		60,389		60,389		87,827				390	09/25/2036	1.D FI
36298Y-AB-6	GSAA 2006-14 A2 - RMBS		06/25/2021	Paydown		196,077	196,077	85,831	61,256		134,821		134,821		196,077				1,147	09/25/2036	1.D
36318W-AG-5	GALXY XV CR - CDO		05/26/2021	DIRECT		1,491,774	1,500,000	1,470,464	1,478,811		4,482		4,482		1,483,293		8,481	8,481	20,710	10/15/2030	1.F FE
369604-BX-0	GENERAL ELECTRIC CO		06/16/2021	Morgan Stanley		1,161,910	1,000,000	1,156,510		(2,626)		(2,626)		1,153,884		8,026	8,026	26,799	05/01/2040	2.B FE	
38022A-AA-9	GOAL STRUCTURED SOLUTIONS MASTER TRUST I		05/26/2021	DIRECT		9,160,263	9,093,918	8,537,370	8,518,174		145,879		145,879		8,664,052		496,210	496,210	96,811	10/25/2035	1.C FE
38216#-AA-4	GOODGREEN HOLDINGS 2015 LLC - ABS		04/01/2021	DIRECT		57,163,360	57,160,310	57,160,310	57,163,267		93		93		57,163,360					10/15/2054	1.D
41161P-AB-6	HVMTL 2006-1 21A - CMO/RMBS		04/19/2021	Paydown		193,705	193,702	170,060	105,563		15,448		15,448		193,705				388	03/19/2036	1.D FI
41161P-AB-6	HVMTL 2006-1 21A - CMO/RMBS		06/21/2021	Paydown		121,338	119,851	105,222	65,316		11,044		11,044		121,338				328	03/19/2036	1.D
41161X-AC-0	HVMTL 2006-9 2AA - RMBS		04/19/2021	Paydown		228,762	227,874	172,999	182,095		46,667		46,667		228,762				411	11/19/2036	1.D FI
41161X-AC-0	HVMTL 2006-9 2AA - RMBS		06/21/2021	Paydown		216,729	226,622	172,048	181,095		35,635		35,635		216,729				576	11/19/2036	1.D
41164L-AA-7	HVMTL 2007-2 11A - RMBS		06/25/2021	Paydown		1,730,761	1,662,132	1,393,720	1,417,962		312,799		312,799		1,730,761				2,001	04/27/2037	1.D FI
43300L-AJ-9	HILT 2016-HHV C - CMBS		05/26/2021	DIRECT		4,687,061	4,290,000	4,223,707	4,248,679		2,708		2,708		4,251,387		435,674	435,674	88,368	11/05/2038	1.D FI
43741B-AC-3	HMBT 2007-1 2A1 - CMO/RMBS		06/01/2021	Paydown		245,052	245,060	206,502	207,528		37,524		37,524		245,052				2,872	04/25/2047	1.D FI
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		04/26/2021	Paydown		84,959	84,959	65,358	67,870		17,089		17,089		84,959				107	11/25/2046	1.D FI
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		06/25/2021	Paydown		195,046	195,046	150,047	155,814		39,232		39,232		195,046				384	11/25/2046	1.D
456873-AC-2	TRANE TECHNOLOGIES FINANCING LTD	C	06/16/2021	Keybank		2,060,471	1,661,000	1,677,444	1,676,854		(178)		(178)		1,676,675				383,795	11/01/2044	2.B FE
46602A-AL-6	IVYH 7R BR - CDO		05/26/2021	DIRECT		527,315	530,000	481,546	490,303		17,789		17,789		508,092				6,951	10/22/2029	1.C FE
525226-AN-6	LXS 2006-12N 2AA - RMBS		04/26/2021	Paydown		82,731	82,493	62,953	70,889		11,842		11,842		82,731				130	08/25/2046	1.D FI
525226-AN-6	LXS 2006-12N 2AA - RMBS		06/25/2021	Paydown		168,351	168,251	128,397	144,584		23,767		23,767		168,351				364	08/25/2046	1.D
52523Y-AC-8	LXS 2006-19 A3 - RMBS		04/26/2021	Paydown		23,038	21,109	15,779	17,243		5,795		5,795		23,038				44	12/25/2036	1.D FI
52523Y-AC-8	LXS 2006-19 A3 - RMBS		06/25/2021	Paydown		106,811	106,475	79,590	86,975		19,836		19,836		106,811				313	12/25/2036	1.D
52524Y-AC-7	LXS 2007-12N 1AA - RMBS		06/25/2021	Paydown		345,632	345,467	288,722	311,368		34,264		34,264		345,632				470	07/25/2047	1.D FI
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		06/16/2021	JPMorgan		15,728,589	14,900,000	15,293,863	15,286,897		(2,927)		(2,927)		15,283,970		444,619	444,619	469,205	03/01/2050	2.A FE
60871R-AH-3	MOLSON COORS BEVERAGE CO		06/23/2021	MLPFS INC FIXED INCOME		1,650,180	1,500,000	1,490,355	1,491,160		117		117		1,491,277		158,903	158,903	59,325	07/15/2046	2.C FE
610202-BP-7	MONONGAHELA POWER CO		06/16/2021	SEA		12,798,500	10,000,000	13,138,400	13,026,502		(41,686)		(41,686)		12,984,816		(186,316)	(186,316)	274,500	12/15/2043	2.A FE
617487-AD-5	MSM 2006-16AX 2A3 - RMBS		06/25/2021	Paydown		90,329	90,329	37,064	30,346		59,983		59,983		90,329				350	11/25/2036	1.D FI
63543V-AE-3	NCSLT 2006-3 A5 - ABS		04/26/2021	Paydown		297,206	297,206	174,608	241,606		55,599		55,599		297,206				438	10/27/2031	4.B FE
63543V-AE-3	NCSLT 2006-3 A5 - ABS		06/25/2021	Paydown		480,697	480,697	282,409	390,771		89,926		89,926		480,696				956	10/27/2031	1.D
65537K-AA-8	NELI 2007-1 2A - RMBS		06/25/2021	Paydown		347,803	347,803	322,327	331,381		16,422		16,422		347,803				624	02/25/2037	1.D FI
65540X-AR-8	NIRR 155R 4A3 - CMO/RMBS		04/01/2021	Paydown		(1,034)	(1,034)	(827)	(831)		(203)		(203)		(1,034)				(29)	07/26/2037	1.D
78448P-AE-0	SMB 2015-A B - ABS		05/26/2021	DIRECT		17,398,884	16,500,000	15,588,867	16,073,116		42,815		42,815		16,115,931		1,282,952	1,282,952	258,271	10/16/2045	1.C FE
83417B-AA-6	SOCITY 2013-1 A - ABS		06/20/2021	Paydown		71,838	71,838	71,799	71,390		448		448		71,838				1,447	11/20/2038	2.A FE
843646-AU-4	SOUTHERN POWER CO		06/16/2021	Morgan Stanley		7,054,860	6,000,000	6,975,720	6,968,391		(10,288)		(10,288)		6,958,103		96,757	96,757	150,975	12/15/2046	2.A FE
86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		06/01/2021	Paydown		233,289	231,030	145,316	139,914		93,375		93,375		233,289				2,811	06/25/2036	1.D FI
86364D-AA-8	SARM 2007-7 1A1 - CMO/RMBS		06/25/2021	Paydown		164,815	164,815	142,540	144,443		20,372		20,372		164,815				299	08/25/2037	1.D FI
86771Y-AA-9	SUNRN 2015-1 A - ABS		06/20/2021	Paydown		271,482	271,482	271,369	271,397		86		86		271,482				4,996	07/20/2045	1.F FE
87232B-AD-4	TSYMP 2017-1 C - CDO	C	05/26/2021	Unknown		3,500,000	3,500,000	3,500,000	3,498,943		(24)		(24)		3,498,919		1,081	1,081	55,911	07/15/2030	1.F FE

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
.96332H-CG-2	WHIRLPOOL CORP		06/16/2021	JP Morgan Securities Inc.		3,765,360	3,000,000	3,484,634	3,423,390				(5,298)		(5,298)	3,418,091		347,269	347,269	123,171	03/01/2043	2.B FE
.BGA01T-20-6	RIN LTD - ABS		06/03/2021	Direct		15,609,359	15,609,359	3,902,340	9,832,363				5,776,996		5,776,996	15,609,359				564,504	10/20/2028	5.B
.BGA05E-9R-9	GOODGREEN 2015-1 - ABS		04/15/2021	DIRECT		6,571,682	6,571,682	6,571,682					(9,836)		(9,836)	6,571,682			143,920	10/15/2054	1.D	
.BGA0J6-FK-9	SP SOLAR 2 DEBT - ABS		04/01/2021	DIRECT											(67,441)		67,441	67,441		01/15/2054	1.Z	
.BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		04/01/2021	DIRECT											(23,176)		23,176	23,176		01/15/2054	1.Z	
.BGA0J6-FM-5	SP SOLAR 3 DEBT - ABS		04/01/2021	DIRECT											(88,455)		88,455	88,455		01/15/2054	1.Z	
.BGAOLT-FG-5	LENDSL TRUST 2018-A FL - ABS		05/26/2021	Direct		4,769,483	4,783,109	4,783,110	4,777,388				14,120		14,120	4,791,508		(22,025)	(22,025)	30,355	01/25/2049	1.D
.BGAOLT-FH-3	LENDSL TRUST 2018-A FX - ABS		06/25/2021	Direct		23,862,942	23,384,306	23,384,306	22,540,652				1,960		1,960	23,372,637		490,305	490,305	459,232	01/25/2049	1.D
.BGAOLT-FJ-9	LENDSL TRUST 2018-A B - ABS		06/25/2021	Direct		603,365	592,998	592,998	575,255				2,183		2,183	594,927		8,438	8,438	14,248	01/25/2049	2.B PL
.BGAOLX-DR-4	VIKING 18 APCCOMBO ACCORDIA - ABS		06/30/2021	RESIDENTIAL		158,436,239	135,096,264	149,691,265					2,077,054		2,077,054	151,455,577		6,980,662	6,980,662		12/20/2034	1.D
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						539,781,306	483,096,250	487,605,094	338,517,342				21,512,918		21,512,918	518,864,503		20,916,803	20,916,803	6,632,487	XXX	XXX
.BGAOIE-VQ-6	TRENCH PLATE RENTAL CO. - INITIAL TERM L		04/07/2021	DIRECT		9,813,695	9,901,654	9,813,915					431		431	9,814,345		(650)	(650)		04/06/2026	1.D
.09539#-AD-9	BLUE EAGLE 18-1_D (BBB RATED)		04/15/2021	Direct		124,447	124,447	124,447	124,447							124,447				2,036	05/23/2034	2.B PL
.09539#-AE-7	BLUE EAGLE 18-1_E (BB RATED)		04/15/2021	Direct		407,729	407,729	407,729	407,729							407,729				19,376	05/23/2034	3.B PL
.26362#-AA-1	DUBLIN ASSET HOLDINGS		06/15/2021	Direct		826,945	826,945	826,945	826,945							826,945				5,606	11/30/2067	1.D
.26362#-AB-9	DUBLIN ASSET HOLDINGS A2		06/15/2021	Direct		611,372	611,372	611,372	611,372							611,372				4,145	11/30/2067	1.D
.BGAOC1-S7-2	SCTY CE III TERM LOAN		04/15/2021	DIRECT		347,859	347,859	347,859	347,859							347,859				10,066	01/16/2035	2.B
.BGAOCA-J7-2	VIVINT VOLTA TERM LOAN		04/30/2021	DIRECT		177,781	177,781	177,781	177,781							177,781				5,369	01/31/2035	2.B
.BGAODH-CC-2	SCTY CE IV TERM LOAN		04/20/2021	DIRECT		18,497	18,497	18,497	18,497							18,497				461	04/21/2032	2.B
.BGAODY-Q4-4	BLUE EAGLE 2016-1 A (AAA RATED)		04/15/2021	Direct		2,696,108	2,696,108	2,696,108	2,696,108							2,696,108				23,533	05/23/2032	1.D
.BGAODY-EQ-4	BLUE EAGLE 2016-1 B (AA RATED)		04/15/2021	Direct		620,424	620,424	620,424	620,424							620,424				8,010	05/23/2032	1.D
.BGAODY-ER-2	BLUE EAGLE 2016-1 C (A RATED)		04/15/2021	Direct		335,817	335,817	335,817	335,817							335,817				5,499	05/23/2032	1.D
.BGAODY-ET-8	BLUE EAGLE 2016-1 - D (BBB RATED)		04/15/2021	Direct		224,534	224,534	224,534	224,534							224,534				5,096	05/23/2032	2.B
.BGAODY-EU-5	BLUE EAGLE 2016-1 CLO - E (BB RATE		04/15/2021	Direct		196,960	196,960	196,960	196,960							196,960				8,001	05/23/2032	3.B
.BGAOEG-FD-8	ATQLO 2014-1A RR		04/20/2021	Direct		21,521,212	21,521,212	21,521,212	21,485,791				35,421		35,421	21,521,212				134,949	07/16/2029	2.B
.BGAOK8-WH-8	CRE COACHELLA DEBT		06/25/2021	Direct		550,406	550,406	550,406	550,406							550,406					12/31/2056	1.D
.BGAOKQ-MH-2	ALTUS CORCORAN DEBT		06/25/2021	Direct		234,395	234,395	234,395	234,395							234,395					01/25/2065	1.D
.BGAOOT-JL-5	CRE WRIGHT CE DEBT		06/25/2021	Direct		752,650	752,650	752,650	752,650							752,650				65	02/25/2056	1.D
.BGAOOV-SL-0	ALTUS TERM LOAN B		04/15/2021	DIRECT		182,470	182,470	179,132	182,417							182,470		53		4,188	06/30/2045	2.B
.BGAOQZ-AM-8	INFINITY LD ASSET HOLDINGS LLC A10		06/15/2021	Direct		1,389,634	1,389,634	1,389,634	1,389,634							1,389,634				8,118	12/31/2067	1.D
.BGAOQZ-AN-6	INFINITY LD ASSET HOLDINGS LLC A2		06/17/2021	Direct		291,610	291,610	291,610	291,610							291,610				3,885	12/31/2067	1.D
.BGAOR9-DD-2	BLUE EAGLE 2019-1 A (AAA RATED)		04/15/2021	DIRECT		52,962	52,962	52,962	52,962							52,962				489	12/20/2034	1.D
.BGAOR9-DH-3	BLUE EAGLE 2019-1 B (AA RATED)		04/15/2021	DIRECT		14,907	14,907	14,766	14,544				3		3	14,907				175	12/20/2034	1.D
.BGAOR9-FB-5	BLUE EAGLE 2019-1 C (A RATED)		04/15/2021	DIRECT		6,302	6,302	6,302	6,302							6,302				135	12/20/2034	1.D
.BGAOR9-GC-1	BLUE EAGLE 2019-1 D (BBB RATED)		04/15/2021	DIRECT		5,149	5,149	5,149	5,149							5,149				150	12/20/2034	2.B
.BGAOTM-O3-7	INFINITY ASSET HOLDINGS 2020-1 A1		06/15/2021	Direct		128,558	128,558	128,558	128,558							128,558				2,356	06/24/2070	1.D
.BGAOUK-7E-8	CRE TECHREN 345 DEBT		06/25/2021	SPECIALTY FINANCE		3,300,052	3,300,052	3,300,052	2,207,794						3,300,052					7,905	04/30/2051	1.D
.BGAOV7-E0-8	BLUE EAGLE 2020-1B CLASS A		04/15/2021	Direct		601,875	601,875	601,875	601,875							601,875				416	03/27/2032	1.D
.BGAOV7-E4-0	BLUE EAGLE 2020-1B CLASS B		04/15/2021	Direct		92,250	92,250	92,250	49,120							92,250				79	03/27/2032	1.D
.BGAOV7-E5-7	BLUE EAGLE 2020-1B CLASS C		04/15/2021	Direct		58,500	58,500	58,500	44,087							58,500				63	03/27/2032	1.D
.BGAOV7-E6-5	BLUE EAGLE 2020-1B CLASS D		04/15/2021	Direct		58,500	58,500	58,500	57,396							58,500				86	03/27/2032	2.B
.BGAOV7-E7-3	BLUE EAGLE 2020-1B CLASS E		04/15/2021	Direct		58,500	58,500	58,500	54,321							58,500				160	03/27/2032	3.B
.BGAOVA-OJ-5	BLUE EAGLE 2020-1B CLASS R		04/15/2021	Direct		255,375	255,375	255,375	255,375							255,375				13,021	03/27/2032	5.B
.BGAOVC-44-0	CRE MAPLEWOOD DEBT		06/18/2021	SPECIALTY FINANCE		38,942,093	33,384,877	34,189,667				(62)		(62)	34,189,605		4,752,488	4,752,488			12/25/2056	1.D
.BGAOVI-GW-1	ORIGIS MII2 DEBT		04/07/2021	SPECIALTY FINANCE		8,635,462	7,625,837	7,625,837							7,625,837		1,009,625	1,009,625			12/25/2056	1.D
.BGAOIN-1B-2	DUBLIN ASSET HOLDINGS 2 A		06/15/2021	Direct		221,096	221,096	221,096							221,096					734	09/30/2033	1.D
.BGAOIN-1C-0	DUBLIN ASSET HOLDINGS 2 B		06/15/2021	Direct		41,455	41,455	41,455							41,455					295	09/30/2033	2.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						93,797,582	87,318,701	88,032,271	34,952,861				35,845		35,845	88,036,119		5,761,463	5,761,463	274,467	XXX	XXX
8399997. Total - Bonds - Part 4						716,711,229	629,815,951	645,634,536	443,087,247				21,436,193		21,436,193	676,405,096		40,306,133	40,306,133	8,824,748	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX				XXX		XXX	XXX		XXX	XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
8399999. Total - Bonds						716,711,229	629,815,951	645,634,536	443,087,247		21,436,193		21,436,193		676,405,096		40,306,133	40,306,133	8,824,748	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						716,711,229	XXX	645,634,536	443,087,247		21,436,193		21,436,193		676,405,096		40,306,133	40,306,133	8,824,748	XXX	XXX

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23													
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)													
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	10/25/2019	10/25/2021	1,501	4,535,856	3022.55	304,810			48,957		683,044								(76,524)												
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	12/24/2019	12/23/2021	472	1,522,751	3223.38	125,185			30,247		328,590								(31,410)												
SPX/CS/210924/2984.87-3447.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/25/2019	09/24/2021	2,502	7,467,217	2984.87	507,024			59,400		1,136,351								(126,780)												
SPX/CS/210910/2979.39-3441.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2019	09/10/2021	1,697	5,056,650	2979.39	333,739			32,537		773,039								(83,235)												
SPX/CS/210924/2984.87-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/25/2019	09/24/2021	1,613	4,815,591	2984.87	364,540			42,708		878,766								(91,153)												
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	12/24/2019	12/23/2021	1,318	4,248,767	3223.38	314,536			75,998		723,527								(78,919)												
SPX/CS/220425/2836.74-3276.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	04/24/2020	04/25/2022	1,740	4,936,390	2836.74	356,407			146,639		707,674								(89,524)												
SPX/CS/220425/2836.74-3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	04/24/2020	04/25/2022	1,676	4,755,768	2836.74	392,351			161,427		810,325								(98,552)												
SPX/CS/220408/2789.82-3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/09/2020	04/08/2022	1,033	2,881,940	2789.82	273,208			106,226		638,357								(68,732)												
SPX/CS/220408/2789.82-3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/09/2020	04/08/2022	1,209	3,373,922	2789.82	271,601			105,601		581,216								(68,328)												
SPX/CS/211223/3223.38-3723.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	12/24/2019	12/23/2021	1,702	5,486,993	3223.38	367,244			88,734		788,082								(92,143)												
SPX/CS/210924/2984.87-3704.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2019	09/24/2021	422	1,259,168	2984.87	107,533			12,598		295,881								(26,888)												
SPX/CS/210810/2918.65-3547.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	08/09/2019	08/10/2021	1,200	3,501,120	2918.65	268,711			14,991		748,738								(67,311)												
SPX/CS/210810/2918.65-3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	08/09/2019	08/10/2021	566	1,653,031	2918.65	136,788			7,631		442,105								(34,265)												
SPX/CS/210723/3003.67-3652.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/25/2019	07/23/2021	1,975	5,932,568	3003.67	454,435			14,639		1,276,651								(114,776)												
SPX/CS/220125/3295.47-3806.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	01/24/2020	01/25/2022	1,444	4,758,396	3295.47	310,732			88,842		663,386								(77,636)												
SPX/CS/220225/3128.21-3879.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	02/25/2020	02/25/2022	829	2,593,784	3128.21	207,762			68,000		552,364								(51,682)												
SPX/CS/210723/3003.67-3813.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/25/2019	07/23/2021	816	2,452,295	3003.67	201,333			6,486		657,792								(50,850)												
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	07/25/2019	07/23/2021	1,817	5,458,846	3003.67	388,670			12,520		1,006,569								(98,166)												
SPX/CS/211025/3022.55-3750.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/25/2019	10/25/2021	574	1,733,794	3022.55	145,119			23,308		399,941								(36,433)												
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	11/25/2019	11/24/2021	1,944	6,091,164	3133.64	407,499			81,841		898,507								(101,850)												
SPX/CS/220125/3295.47-3907.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	01/24/2020	01/25/2022	1,253	4,128,189	3295.47	298,468			85,336		680,814								(74,572)												
SPX/CS/220325/2475.56-2937.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/25/2020	03/25/2022	1,358	3,361,847	2475.56	246,760			91,074		601,850								(62,091)												
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	11/25/2019	11/24/2021	1,621	5,081,011	3133.64	375,995			75,514		889,710								(93,976)												
SPX/CS/220325/2475.56-3069.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/25/2020	03/25/2022	725	6,437,072	2475.56	454,283			56,271		411,218								(114,310)												
SPX/CS/210825/2847.11-3465.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	08/23/2019	08/25/2021	1,704	4,850,406	2847.11	378,332			28,981		1,045,192								(94,757)												
SPX/CS/211210/3132.52-3884.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/10/2019	12/10/2021	318	994,860	3132.52	82,772			18,445		220,166								(20,687)												

E06

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220225/3128.21-3708.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	02/25/2020	02/25/2022	1,207	3,776,399	3128.21	271,561			88,881		632,371								
SPX/CS/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	11/25/2019	11/24/2021	396	1,240,276	3133.64	102,199			20,525		277,188								
SPX/CS/211210/3132.52-3712.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/10/2019	12/10/2021	1,360	4,261,523	3132.52	317,483			70,748		739,656								
SPX/CS/220225/3128.21-3613.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	02/25/2020	02/25/2022	1,586	4,961,150	3128.21	321,185			105,123		701,084								
SPX/CS/210825/2847.11-3614.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	08/23/2019	08/25/2021	692	1,970,523	2847.11	164,933			12,634		526,143								
SPX/CS/210825/2847.11-3373.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	08/23/2019	08/25/2021	2,402	6,839,939	2847.11	493,844			37,829		1,256,648								
SPX/CS/220325/2475.56-3292.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/25/2020	03/25/2022	1,538	3,806,688	2475.56	375,339			138,531		1,188,131								
SPX/CS/211210/3132.52-3618.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/10/2019	12/10/2021	2,224	6,965,336	3132.52	469,464			104,616		1,020,328								
SPX/CS/210709/2993.07-3637.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/10/2019	07/09/2021	1,683	5,037,848	2993.07	381,365			4,787		1,084,133								
SPX/CS/210709/2993.07-3546.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/10/2019	07/09/2021	1,891	5,661,365	2993.07	400,825			5,031		1,047,310								
SPX/CS/211008/2938.13-3482.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/10/2019	10/08/2021	1,472	4,324,823	2938.13	326,524			44,880		783,963								
SPX/CS/211008/2938.13-3393.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/10/2019	10/08/2021	1,346	3,954,988	2938.13	268,939			36,965		600,171								
SPX/CS/220110/3265.35-3771.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	01/10/2020	01/10/2022	2,000	6,529,379	3265.35	432,441			114,754		922,541								
SPX/CS/210709/2993.07-3801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	07/10/2019	07/09/2021	463	1,385,980	2993.07	112,957			1,418		374,189								
SPX/CS/220110/3265.35-3871.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Scotia Bank	01/10/2020	01/10/2022	1,329	4,341,006	3265.35	317,067			84,138		725,695								
SPX/CS/210810/2918.65-3458.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	08/09/2019	08/10/2021	2,685	7,836,911	2918.65	560,339			31,260		1,438,588								
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/08/2019	11/10/2021	447	1,383,141	3093.08	115,769			20,990		313,148								
SPX/CS/211110/3093.08-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	11/08/2019	11/10/2021	2,118	6,551,056	3093.08	441,541			80,056		976,201								
SPX/CS/220310/2882.23-3416.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	03/10/2020	03/10/2022	1,079	3,109,735	2882.23	231,053			80,450		534,952								
SPX/CS/211025/3022.55-3583.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	10/25/2019	10/25/2021	1,245	3,762,738	3022.55	280,700			45,085		675,501								
SPX/CS/220425/2836.74-3517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS Bank of	04/24/2020	04/25/2022	378	1,071,487	2836.74	104,791			43,115		234,848								
SPX/CS/220210/3352.09-3871.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	02/10/2020	02/10/2022	1,736	5,820,518	3352.09	370,185			113,427		794,700								
SPX/CS/220408/2789.82-3222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/09/2020	04/08/2022	1,316	3,672,125	2789.82	259,986			101,086		531,581								
SPX/CS/210910/2979.39-3695.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2019	09/10/2021	984	2,932,869	2979.39	241,082			23,504		690,777								
SPX/CS/220310/2882.23-3574.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	03/10/2020	03/10/2022	662	1,908,863	2882.23	165,117			57,492		422,045								
SPX/CS/210910/2979.39-3532.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2019	09/10/2021	1,612	4,803,107	2979.39	351,587			34,277		879,092								
SPX/CS/211110/3093.08-3666.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	11/08/2019	11/10/2021	1,345	4,159,769	3093.08	311,567			56,490		736,364								
SPX/CS/220210/3352.09-3974.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	02/10/2020	02/10/2022	1,223	4,101,037	3352.09	287,073			87,961		662,074								

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	10/10/2019	10/08/2021	341	1,003,231	2938.13	84,974			11,679		235,071									
SPX/CS/220210/3352.09-4156.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	02/10/2020	02/10/2022	532	1,783,522	3352.09	137,866			42,276		361,666									
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	12/10/2019	12/10/2021	442	1,384,999	3132.52	123,819			27,592		406,281									
SPX/CS/220125/3295.47-4086.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	01/24/2020	01/25/2022	567	1,866,924	3295.47	148,607			42,489		388,461									
SPX/CS/220310/2882.23-3328.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	03/10/2020	03/10/2022	1,671	4,817,480	2882.23	316,027			110,037		696,293									
SPX/CS/220110/3265.35-4053.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	01/10/2020	01/10/2022	564	1,841,618	3265.35	147,329			39,096		390,975									
SPX/CS/220510/2929.80-3896.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS Bank of	05/08/2020	05/10/2022	224	874,349	3896.63	70,474			30,427		189,277									
SPX/CS/220525/2955.45-3503.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/22/2020	05/25/2022	888	3,112,083	3503.59	213,428			96,608		438,529									
SPX/CS/220510/2929.80-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/08/2020	05/10/2022	1,303	4,523,657	3472.69	308,752			133,305		640,458									
SPX/CS/220510/2929.80-3637.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/08/2020	05/10/2022	419	1,522,630	3637.93	116,126			50,138		265,288									
SPX/CS/220510/2929.80-3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/08/2020	05/10/2022	1,263	4,274,923	3383.92	263,898			113,939		522,114									
SPX/CS/220525/2955.45-3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/22/2020	05/25/2022	1,489	5,081,348	3413.54	316,320			143,181		615,593									
SPX/CS/220525/2955.45-3664.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/22/2020	05/25/2022	935	3,426,190	3664.76	261,109			118,190		588,366									
SPX/CS/220610/3190.14-3684.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	06/10/2020	06/10/2022	1,324	4,878,265	3684.61	285,051			134,983		567,272									
SPX/CS/220610/3190.14-3781.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	06/10/2020	06/10/2022	1,229	4,645,625	3781.01	297,853			141,045		622,091									
SPX/CS/220610/3190.14-3955.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	06/10/2020	06/10/2022	348	1,375,229	3955.77	96,377			45,638		223,323									
SPX/CS/220624/3083.76-3561.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	06/25/2020	06/24/2022	1,381	4,917,809	3561.74	304,436			150,728		581,589									
SPX/CS/220624/3083.76-3654.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	06/25/2020	06/24/2022	1,942	7,097,742	3654.26	484,563			239,909		966,973									
SPX/CS/220624/3083.76-3823.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	06/25/2020	06/24/2022	559	2,137,888	3823.86	162,418			80,410		354,432									
SPX/CS/210701/3115.86-3302.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/01/2020	07/01/2021	236	779,240	3302.81	24,847			69		44,107									
SPX/CS/210702/3130.01-3317.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/08/2020	07/02/2021	304	1,008,614	3317.81	32,592			185		57,090									
SPX/CS/210709/3185.04-3312.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	07/10/2020	07/09/2021	200	662,401	3312.44	14,840			376		25,476									
SPX/AVGCS/210709/10/3185.04-3450.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	07/10/2020	07/09/2021	1,024	3,532,508	3450.35	129,327			3,279		271,615									
SPX/CS/210709/3185.04-3535.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	07/10/2020	07/09/2021	978	3,457,520	3535.39	173,188			4,391		342,618									
SPX/CS/210709/3185.04-3432.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	07/10/2020	07/09/2021	3,663	12,573,135	3432.23	490,040			12,424		905,480									
SPX/CS/220708/3185.04-3949.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	07/10/2020	07/08/2022	381	1,506,331	3949.45	109,938			56,663		242,709									
SPX/CS/210709/3185.04-3471.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	07/10/2020	07/09/2021	569	1,977,079	3471.69	86,157			2,184		163,236									
SPX/AVGCS/210709/10/3185.04-3417.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	07/10/2020	07/09/2021	1,527	5,217,642	3417.38	175,745			4,456		342,467									

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210709/3185.04-3614.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	07/10/2020	07/09/2021	8,276	29,914,999	3614.8	1,681,010			42,617		3,556,406			(852,869)				
SPX/CS/210709/3185.04-3400.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/10/2020	07/09/2021	10,965	37,281,332	3400.03	1,299,172			32,937		2,357,261			(659,141)				
SPX/CS/220708/3185.04-3678.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	07/10/2020	07/08/2022	1,520	5,593,157	3678.72	341,885			176,210		645,658			(86,256)				
SPX/CS/210709/3185.04-3423.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/10/2020	07/09/2021	17,265	59,114,013	3423.92	2,243,582			56,880		4,124,082			(1,138,293)				
SPX/CS/220708/3185.04-3776.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	07/10/2020	07/08/2022	1,371	5,177,836	3776.34	348,494			179,616		689,390			(87,923)				
SPX/CS/210709/3185.04-3376.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	07/10/2020	07/09/2021	262	883,007	3376.14	28,156			714		49,979			(14,285)				
SPX/CS/210709/3185.04-3288.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	07/10/2020	07/09/2021	1,288	4,235,794	3288.55	78,767			1,997		133,319			(39,963)				
SPX/CS/210709/3185.04-3407.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/10/2020	07/09/2021	5,322	18,138,734	3407.99	650,961			16,503		1,186,579			(330,268)				
SPX_INDU_NDX/ARBCS/210709/10.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Morgan Stanley Bank of	07/10/2020	07/09/2021	2,668,269	2,668,269	1.0	107,798			2,733		206,782			(54,692)				
SPX/CS/210709/3185.04-3519.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	America,Nati	07/10/2020	07/09/2021	246	865,438	3519.47	41,823			1,060		82,233			(21,219)				
SPX/CS/210709/3185.04-3495.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/10/2020	07/09/2021	5,898	20,615,730	3495.46	950,517			24,098		1,830,732			(482,250)				
SPX_INDU_NDX/ARBCS/210709/10.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Morgan Stanley	07/10/2020	07/09/2021	1,850,703	1,850,703	1.0	55,336			1,403		97,158			(28,075)				
SPX/CS/210709/3185.04-3342.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/10/2020	07/09/2021	477	1,594,752	3342.42	43,006			1,090		75,087			(21,820)				
SPX/CS/210709/3185.04-3320.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	07/10/2020	07/09/2021	174	576,328	3320.4	13,655			346		23,494			(6,928)				
SPX/CS/210714/3197.52-3389.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/15/2020	07/14/2021	157	532,131	3389.37	17,374			681		30,114			(8,769)				
SPX/CS/210715/3226.56-3420.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/15/2020	07/15/2021	246	841,195	3420.15	26,744			1,121		47,570			(13,461)				
SPX/CS/210709/3152.05-3341.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/15/2020	07/09/2021	213	711,669	3341.17	24,222			619		40,281			(12,394)				
SPX/CS/210716/3215.57-3408.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/22/2020	07/16/2021	250	852,125	3408.5	28,105			1,278		48,162			(14,389)				
SPX/CS/210716/3224.73-3418.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/22/2020	07/16/2021	378	1,292,083	3418.21	42,234			1,920		73,004			(21,622)				
SPX/CS/210723/3215.63-3505.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	07/24/2020	07/23/2021	712	2,496,797	3505.04	108,347			7,020		205,439			(55,030)				
SPX/CS/210723/3215.63-3529.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/23/2021	7,027	24,800,775	3529.16	1,132,134			73,350		2,195,396			(575,014)				
SPX/CS/210723/3215.63-3432.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	07/24/2020	07/23/2021	11,358	38,986,818	3432.69	1,347,645			87,312		2,452,511			(684,473)				
SPX/CS/210723/3215.63-3362.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/23/2021	617	2,074,391	3362.34	52,374			3,393		90,358			(26,601)				
SPX/CS/210723/3215.63-3577.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	07/24/2020	07/23/2021	524	2,687,454	3577.29	132,920			6,081		188,844			(67,510)				
SPX/AVGCS/210723/25/3215.63-3484.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	07/24/2020	07/23/2021	1,216	4,238,096	3484.57	152,138			9,857		327,064			(77,271)				
SPX/CS/220725/3215.63-3987.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/25/2022	377	1,503,940	3987.38	109,763			58,939		239,347			(27,609)				
SPX/CS/220725/3215.63-3714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/25/2022	1,575	5,850,008	3714.05	356,572			191,465		667,949			(89,690)				
SPX/AVGCS/210723/25/3215.63-3449.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	07/24/2020	07/23/2021	1,893	6,528,331	3449.36	216,052			13,998		442,318			(109,733)				

E06.3

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

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 Quarter-end (b)
SPX/CS/210723/3215.63-3456.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/23/2021	16,843	58,221,157	3456.8	2,193,450			142,111		4,038,144			(1,114,060)				
SPX_INDU_NDX/ARBCS/210723/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	07/24/2020	07/23/2021	1,885,118	14,609,665	7.75	75,970			4,922		146,082			(38,586)				
SPX/CS/210723/3215.63-3320.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	07/24/2020	07/23/2021	714	2,368,992	3320.14	44,512			2,884		74,457			(22,608)				
SPX/CS/220725/3215.63-3810.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/25/2022	1,248	6,175,198	3810.52	361,631			170,016		624,188			(102,500)				
SPX/CS/210723/3215.63-3649.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	07/24/2020	07/23/2021	1,585	5,785,586	3649.74	319,609			20,707		685,143			(162,330)				
SPX/CS/210723/3215.63-3351.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/23/2021	444	1,487,898	3351.08	35,123			2,276		60,065			(17,839)				
SPX/CS/210723/3215.63-3440.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	12/16/2020	07/23/2021	5,023	17,282,928	3440.72	648,497			42,015		1,124,198			(325,399)				
SPX_INDU_NDX/ARBCS/210723/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	07/24/2020	07/23/2021	1,690,291	8,874,028	5.25	50,879			3,296		88,731			(25,841)				
SPX/CS/210723/3215.63-3464.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	07/24/2020	07/23/2021	3,547	12,291,326	3464.84	474,542			30,745		879,331			(241,021)				
SPX/CS/210723/3235.66-3429.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/29/2020	07/23/2021	198	679,100	3429.8	21,784			1,419		38,235			(11,185)				
SPX/CS/210728/3218.44-3411.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	07/29/2020	07/28/2021	188	641,371	3411.55	20,923			1,636		36,112			(10,596)				
SPX/CS/210805/3327.77-3527.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	08/05/2020	08/05/2021	152	537,313	3527.44	17,032			1,665		30,136			(8,539)				
SPX/CS/210730/3246.22-3440.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	08/05/2020	07/30/2021	171	588,409	3440.99	20,110			1,709		32,994			(10,273)				
SPX/CS/210730/3271.12-3467.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	08/05/2020	07/30/2021	286	991,674	3467.39	33,116			2,814		55,621			(16,917)				
SPX_INDU_NDX/ARBCS/210810/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	08/10/2020	08/10/2021	2,018,858	15,646,150	7.75	48,041	30,492		8,775		156,436			(69,880)				
SPX/CS/210810/3360.47-3713.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	440	1,633,497	3713.32	45,848	29,100		8,374		153,022			(66,690)				
SPX/CS/210810/3360.47-3501.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/10/2020	08/10/2021	359	1,255,745	3501.01	17,475	11,091		3,192		49,851			(25,419)				
SPX/CS/210810/3360.47-3814.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	2,617	9,980,091	3814.14	319,511	202,794		58,358		1,168,940			(464,751)				
SPX/CS/220810/3360.47-3982.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/10/2020	08/10/2022	1,665	6,633,031	3982.88	345,022	82,830		238,357		836,356			(189,830)				
SPX/CS/220810/3360.47-4167.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	08/10/2020	08/10/2022	689	2,871,990	4167.26	163,229	39,186		112,766		435,987			(89,808)				
SPX/AVGCS/210810/10/3360.47-3604.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/10/2020	08/10/2021	1,731	6,239,950	3604.1	120,050	76,196		21,927		421,738			(174,621)				
SPX/CS/210810/3360.47-3621.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	3,865	13,997,800	3621.24	321,030	203,758		58,636		996,185			(466,960)				
SPX/CS/210810/3360.47-3663.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	483	1,770,713	3663.83	45,205	28,692		8,257		144,706			(65,754)				
SPX/CS/210709/3360.47-3665.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	07/09/2021	572	2,096,929	3665.78	50,285	37,179		2,407		174,638			(85,350)				
SPX/CS/210709/3360.47-3697.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	07/09/2021	200	738,440	3697.95	18,827	13,920		901		67,388			(31,956)				
SPX/CS/210810/3360.47-3469.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/10/2020	08/10/2021	556	1,927,886	3469.69	21,360	13,557		3,901		59,740			(31,069)				
SPX/AVGCS/210810/10/3360.47-3641.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/10/2020	08/10/2021	880	3,205,284	3641.3	66,700	42,335		12,183		247,162			(97,020)				
SPX/CS/210810/3360.47-3595.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	4,535	16,308,038	3595.7	346,835	220,137		63,349		1,055,107			(504,495)				

E06.4

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/210810/10/33 60.47-3629.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	08/10/2020	08/10/2021	167	605,211	3629.16	12,307	7,811		2,248		44,800			(17,902)				
SPX/CS/210810/3360.47- 3511.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/10/2020	08/10/2021	500	1,755,312	3511.7	25,997	16,500		4,748		74,755			(37,814)				
SPX/CS/210810/3360.47- 3688.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	4,759	17,550,099	3688.14	470,520	298,641		85,940		1,537,958			(684,405)				
SPX/CS/210709/3360.47- 3763.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	07/09/2021	1,377	5,183,000	3763.73	145,799	107,798		6,980		555,301			(247,467)				
SPX/CS/210810/3360.47- 3740.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	265	990,972	3740.18	29,031	18,437		5,302		99,138			(42,237)				
SPX/CS/220810/3360.47- 3881.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	08/10/2020	08/10/2022	2,337	9,068,794	3881.34	432,457	103,819		298,761		995,892			(237,936)				
SPX/CS/210810/3360.47- 3587.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	8,540	30,635,081	3587.3	631,997	401,130		115,433		1,915,725			(919,284)				
SPX/CS/210810/3360.47- 3542.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/10/2020	08/10/2021	218	771,302	3542.34	13,383	8,494		2,444		39,159			(19,467)				
SPX/CS/210810/3360.47- 3612.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/10/2020	08/10/2021	12,556	45,360,074	3612.51	1,011,840	642,218		184,811		3,128,522			(1,471,793)				
SPX_INDUI_NDX/ARBCS/210 810/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	08/10/2020	08/10/2021	1,287,081	6,757,175	5.25	22,833	14,492		4,170		67,561			(33,212)				
SPX/CS/210806/3351.28- 3552.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	08/12/2020	08/06/2021	290	1,030,184	3552.36	20,227	12,889		3,387		57,712			(29,776)				
SPX/CS/210812/3380.35- 3583.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	08/12/2020	08/12/2021	167	599,594	3583.17	11,523	7,143		2,190		33,549			(16,507)				
SPX/CS/210816/3372.85- 3575.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	08/19/2020	08/16/2021	238	850,902	3575.22	17,162	9,916		3,509		47,563			(23,617)				
SPX/CS/210813/3372.85- 3575.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	08/19/2020	08/13/2021	688	2,459,751	3575.22	49,366	28,908		9,562		137,586			(68,846)				
SPX/CS/210825/3443.62- 3542.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	08/25/2021	824	2,918,904	3542.8	31,341	16,608		7,366		80,535			(40,684)				
SPX/CS/210825/3443.62- 3684.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/25/2020	08/25/2021	2,667	9,827,619	3684.67	226,328	119,935		53,197		630,129			(293,799)				
SPX/CS/210723/3443.62- 3792.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	07/23/2021	221	836,373	3792.56	23,481	14,414		2,674		76,579			(35,369)				
SPX/AVGCS/210825/25/34 43.62-3718.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	556	2,066,780	3718.98	45,407	24,062		10,673		152,993			(58,944)				
SPX_INDUI_NDX/ARBCS/210 825/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	08/25/2020	08/25/2021	1,046,397	7,324,779	7.0	24,622	13,050		5,787		73,097			(31,964)				
SPX/CS/210723/3443.62- 3856.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/25/2020	07/23/2021	995	3,839,363	3856.85	117,888	72,367		13,423		409,243			(177,571)				
SPX/CS/210825/3443.62- 3577.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	08/25/2021	228	817,036	3577.23	11,464	6,075		2,695		30,028			(14,882)				
SPX/AVGCS/210825/25/34 43.62-3733.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	536	2,001,539	3733.79	45,127	23,913		10,607		155,511			(58,579)				
SPX/CS/210825/3443.62- 3701.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	08/25/2020	08/25/2021	12,325	45,624,051	3701.89	1,104,082	585,069		259,507		3,117,609			(1,433,220)				
SPX/CS/220825/3443.62- 4201.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	08/25/2020	08/25/2022	813	3,414,039	4201.22	196,552	41,031		137,322		472,263			(100,516)				
SPX/CS/210825/3443.62- 3856.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/25/2020	08/25/2021	1,644	6,341,238	3856.88	207,240	109,820		48,710		661,050			(269,020)				
SPX/AVGCS/210825/25/34 43.62-3693.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	875	3,233,168	3693.99	67,376	35,704		15,836		219,087			(87,462)				
SPX/CS/210723/3443.62- 3600.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	07/23/2021	266	955,908	3600.42	14,673	9,007		1,671		41,632			(22,101)				
SPX/CS/220825/3443.62- 4081.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	08/25/2020	08/25/2022	418	1,705,233	4081.86	92,118	19,230		64,358		208,876			(47,109)				

E06.5

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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SPX/CS/220825/3443.62-3977.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2022	774	3,080,382	3977.38	152,683	31,873		106,672		329,066			(78,081)				
SPX/CS/210825/3443.62-3786.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	08/25/2021	410	1,551,105	3786.05	45,647	24,189		10,729		136,884			(59,254)				
SPX/CS/210825/3443.62-3753.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	08/25/2020	08/25/2021	9,973	37,432,913	3753.55	1,030,320	545,982		242,169		3,018,933			(1,337,468)				
SPX/CS/210825/3443.62-3727.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	08/25/2020	08/25/2021	505	1,882,727	3727.72	48,997	25,964		11,516		140,339			(63,603)				
SPX/CS/210825/3443.62-3676.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2021	6,292	23,130,189	3676.06	515,521	273,182		121,169		1,433,900			(669,202)				
SPX/CS/220825/3443.62-3908.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2022	642	2,509,426	3908.51	115,051	24,017		80,381		240,021			(58,837)				
SPX/CS/210825/3443.62-3822.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	08/25/2020	08/25/2021	584	2,232,079	3822.34	69,795	36,985		16,405		215,490			(90,601)				
SPX/CS/210825/3443.62-3567.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2021	152	541,637	3567.76	7,108	3,766		1,671		18,553			(9,226)				
SPX/CS/220825/3443.62-4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2022	616	2,470,857	4011.82	126,508	26,409		88,385		277,166			(64,696)				
SPX/AVGCS/210825/25/3443.62-3684.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	358	1,317,552	3684.67	26,882	14,245		6,318		86,174			(34,896)				
SPX/CS/210825/3443.62-3658.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2021	3,346	12,243,140	3658.6	257,604	136,508		60,548		705,772			(334,398)				
SPX_INDU_NDX/ARBCS/210825/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	08/25/2021	1,080,742	5,673,896	5.25	20,768	11,005		4,881		56,719			(26,960)				
SPX_INDU_NDX/ARBCS/210825/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	08/25/2020	08/25/2021	778,387	6,032,499	7.75	20,046	10,623		4,712		60,058			(26,022)				
SPX/CS/210825/3443.62-3599.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	08/25/2020	08/25/2021	433	1,559,513	3599.74	25,061	13,280		5,890		66,488			(32,532)				
SPX/CS/220825/3443.62-4407.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	08/25/2020	08/25/2022	859	3,785,158	4407.83	230,456	48,109		161,009		606,389			(117,854)				
SPX/CS/210820/3397.16-3600.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	08/26/2020	08/20/2021	353	1,271,149	3600.99	27,976	15,026		6,108		70,916			(36,980)				
SPX/CS/210823/3397.16-3600.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	08/26/2020	08/23/2021	404	1,454,800	3600.99	32,147	17,044		7,344		81,050			(41,949)				
SPX/CS/210820/3385.51-3588.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	08/26/2020	08/20/2021	267	958,167	3588.64	21,303	11,442		4,651		53,484			(28,159)				
SPX/CS/210827/3484.55-3693.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/02/2020	08/27/2021	193	712,869	3693.62	23,928	3,864		3,864		39,421			(12,177)				
SPX/CS/210827/3508.01-3718.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/02/2020	08/27/2021	233	866,408	3718.49	28,426	4,590		4,590		47,790			(14,466)				
SPX/CS/210903/3426.96-3632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/09/2020	09/03/2021	430	1,562,009	3632.58	47,094	8,429		8,429		86,441			(23,934)				
SPX/CS/210907/3426.96-3632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/09/2020	09/07/2021	232	842,759	3632.58	25,416	4,783		4,783		46,544			(12,775)				
SPX/CS/210910/3339.19-3460.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	589	2,038,404	3460.07	28,344	12,180		7,968		69,839			(32,554)				
SPX/CS/210910/3339.19-3589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/10/2021	15,847	56,886,461	3589.63	1,450,524	623,318		407,778		3,882,666			(1,665,967)				
SPX/CS/210810/3339.19-3496.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	08/10/2021	794	2,775,931	3496.44	46,661	22,798		8,523		123,470			(61,039)				
SPX/CS/210810/3339.19-3739.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/10/2020	08/10/2021	1,268	4,741,251	3739.89	159,538	77,948		29,139		500,759			(208,700)				
SPX/CS/210910/3339.19-3659.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/10/2020	09/10/2021	169	618,527	3659.52	18,948	8,142							(21,762)				
SPX/CS/210910/3339.19-3639.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/10/2021	4,939	21,040,209	3639.72	680,542	253,335		147,989		1,448,200			(677,105)				

E06.6

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

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 Quarter-end (b)		
SPX/CS/210810/3339.19-3652.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/10/2020	08/10/2021	609	2,224,210	3652.2	64,344	31,438		11,752		188,264									
SPX/CS/220909/3339.19-3890.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	09/10/2020	09/09/2022	664	2,583,948	3890.16	134,287	23,633		94,752		296,924									
SPX/CS/210910/3339.19-3572.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/10/2021	3,226	14,150,899	3572.93	521,482	21,364		78,669		738,341									
SPX_INDU_NDX/ARBCS/210910/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	848,802	3,819,609	4.5	14,961	6,429		4,206		38,185									
SPX/CS/220909/3339.19-3957.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	09/10/2020	09/09/2022	562	2,223,565	3957.81	122,357	21,533		86,334		279,288									
SPX/CS/210910/3339.19-3739.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/10/2020	09/10/2021	1,947	7,279,116	3739.04	255,987	110,002		71,964		755,296									
SPX/CS/210910/3339.19-3547.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/10/2021	4,666	16,552,876	3547.89	367,654	157,988		103,356		954,683									
SPX/AVGCS/210910/10/339.19-3581.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	09/10/2021	1,585	5,876,980	3581.33	128,467	55,205													
SPX_INDU_NDX/ARBCS/210910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	1,007,541	5,289,590	5.25	20,225	8,691		5,686		52,880									
SPX/CS/210910/3339.19-3539.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	174	616,956	3539.54	13,271	5,703		3,731		34,253									
SPX/CS/210910/3339.19-3435.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	396	1,360,559	3435.55	15,354	6,598													
SPX/AVGCS/210910/10/339.19-3606.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	09/10/2021	832	2,998,781	3606.33	72,828	31,296		20,474		222,069									
SPX_INDU_NDX/ARBCS/210910/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	1,041,927	7,293,489	7.0	26,600	11,430		7,478		72,911									
SPX/CS/210910/3339.19-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	233	813,874	3493.2	13,985	6,010		3,931		35,253									
SPX/CS/210910/3339.19-3614.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/10/2021	538	1,944,310	3614.67	53,756	23,100		15,112		144,774									
SPX/AVGCS/210910/10/339.19-3572.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	09/10/2021	625	2,231,395	3572.93	49,301	21,186		13,860		145,933									
SPX/CS/210910/3339.19-3673.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/10/2020	09/10/2021	935	3,435,177	3673.11	108,121	46,462		30,396		304,208									
SPX_INDU_NDX/ARBCS/210910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	1,543,043	11,958,583	7.75	42,847	18,412		12,045		119,539									
SPX/CS/210910/3339.19-3468.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021	283	981,230	3468.75	14,469	6,218		4,068		35,962									
SPX/CS/220909/3339.19-4074.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	09/10/2020	09/09/2022	638	2,599,258	4074.93	153,771	27,062		108,500		370,797									
SPX/CS/210910/3339.19-3564.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/10/2021	8,173	29,134,288	3564.59	686,062	294,814		192,869		1,804,650									
SPX/AVGCS/210910/10/339.19-3623.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	09/10/2021	238	863,006	3623.79	21,915	9,417													
SPX/CS/210910/3340.97-3541.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/16/2020	09/10/2021	161	570,170	3541.43	18,766			3,732		31,652									
SPX/CS/210915/3401.20-3605.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/16/2020	09/15/2021	158	569,633	3605.27	17,696			3,718		31,404									
SPX/CS/210917/3357.01-3558.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/23/2020	09/17/2021	226	804,205	3558.43	16,683	6,256		5,018		44,490									
SPX/CS/210825/3298.46-3628.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	08/25/2021	180	654,086	3628.54	21,254	8,356		4,996		58,588									
SPX/CS/210924/3298.46-3628.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	09/24/2021	483	1,752,616	3628.37	58,900	20,604		18,812		154,751									
SPX/CS/220923/3298.46-4025.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/23/2022	247	993,187	4025.52	61,040	9,028		43,474		142,785									

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220923/3298.46-4245.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/23/2022	380	1,612,286	4245.6	106,273	15,731		75,697		276,128								
SPX_INDU_NDX/ARBCS/210924/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	1,040,044	8,060,341	7.75	30,050	10,512		9,598		80,542								
SPX/AVGCS/210924/25/3298.46-3577.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	316	1,129,390	3577.36	30,319	10,606		9,684		88,019								
SPX_INDU_NDX/ARBCS/210924/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/25/2020	09/24/2021	667,457	3,003,557	4.5	12,708	4,445		4,059		30,025								
SPX_INDU_NDX/ARBCS/210924/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	901,707	4,733,962	5.25	19,440	6,800		6,209		47,322								
SPX/CS/210924/3298.46-3620.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	09/24/2021	193	697,229	3620.06	23,015	8,051		7,351		60,183								
SPX/CS/210924/3298.46-3504.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	3,924	16,818,956	3504.61	488,309	137,461		103,199		791,690								
SPX/CS/220923/3298.46-3809.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/23/2022	755	2,877,934	3809.72	149,558	22,121		106,518		316,684								
SPX/CS/210924/3298.46-3529.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	3,842	13,560,421	3529.35	349,269	122,178		111,554		866,979								
SPX/CS/210924/3298.46-3393.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	09/25/2020	09/24/2021	2,962	10,051,623	3393.46	120,299	42,082		38,423		275,068								
SPX/CS/220923/3298.46-3743.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/23/2022	536	2,006,315	3743.75	95,936	14,190		68,328		197,485								
SPX/CS/210924/3298.46-3426.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	09/24/2021	241	825,684	3426.44	13,073	4,573		4,175		30,112								
SPX/AVGCS/210924/25/3298.46-3538.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	674	2,384,193	3538.04	58,129	20,334		18,566		161,389								
SPX/CS/210924/3298.46-3521.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	7,321	25,776,791	3521.11	642,218	224,654		205,119		1,593,723								
SPX/CS/210924/3298.46-3496.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	09/24/2021	249	870,215	3496.37	19,888	6,957		6,352		48,217								
SPX/CS/210924/3298.46-3452.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/25/2020	09/24/2021	399	1,376,609	3452.53	25,333	8,862		8,091		59,948								
SPX/CS/210924/3298.46-3694.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	09/24/2021	4,141	18,259,840	3694.31	663,531	232,109												
SPX/AVGCS/210924/25/3298.46-3529.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	666	2,348,937	3529.35	55,784	19,514		17,817		153,613								
SPX/CS/210924/3298.46-3595.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	4,339	19,671,129	3595.32	717,850	204,219		155,096		1,253,507								
SPX/CS/210924/3298.46-3545.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/25/2020	09/24/2021	15,581	55,246,533	3545.84	1,495,914	523,285		477,782		3,763,199								
SPX/CS/210825/3298.46-3694.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/25/2020	08/25/2021	804	18,120,180	3661.29 / 3694.28	650,099	232,099		25,414		312,765								
SPX_INDU_NDX/ARBCS/210924/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	1,409,757	9,868,299	7.0	37,808	13,226		12,075		98,626								
SPX/AVGCS/210924/25/3298.46-3562.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	09/25/2020	09/24/2021	632	2,251,230	3562.34	58,373	20,420		18,644		166,700								
SPX/CS/210924/3298.46-3417.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/25/2020	09/24/2021	373	1,276,365	3417.77	18,708	6,544		5,975		43,518								
SPX/CS/210917/3319.47-3518.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/23/2020	09/17/2021	155	545,389	3518.64	11,795	4,423		3,548		30,261								
SPX/CS/210920/3319.47-3518.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/23/2020	09/20/2021	195	686,135	3518.64	14,887	5,518		4,598		38,029								
SPX/CS/210928/3351.60-3552.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/30/2020	09/28/2021	239	849,095	3552.7	19,884	6,628		6,554		46,798								
SPX/CS/210929/3335.47-3535.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	09/30/2020	09/29/2021	199	703,584	3535.6	16,787	5,575		5,575		38,818								

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/211007/3419.45-3624.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	10/08/2020	10/07/2021	173	625,515	3624.62	19,238			5,212		34,083			(9,638)				
SPX/CS/211008/3477.13-3638.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs	10/09/2020	10/08/2021	299	1,089,522	3638.51	20,694	5,752		7,321		46,213			(19,153)				
SPX/CS/211008/3477.13-3577.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/09/2020	10/08/2021	479	1,715,073	3577.27	21,393	5,947		7,569		46,268			(19,800)				
SPX/AVGCS/211008/10/3477.13-3729.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/09/2020	10/08/2021	1,280	4,773,037	3729.35	116,655	32,428		41,271		322,644			(107,971)				
SPX/CS/211008/3477.13-3763.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/08/2021	602	2,267,529	3763.99	67,530	18,772		23,892		163,299			(62,503)				
SPX/CS/211008/3477.13-3894.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/08/2021	2,109	8,212,009	3894.46	309,809	86,120		109,607		821,040			(286,745)				
SPX/CS/211008/3477.13-3711.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/09/2020	10/08/2021	6,820	25,315,554	3711.84	649,477	180,540		229,779		1,520,362			(601,127)				
SPX/CS/221010/3477.13-4250.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/10/2022	217	923,747	4250.65	55,299	6,664		39,809		124,949			(22,191)				
SPX/CS/221010/3477.13-4120.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/10/2022	746	19,335,294	3694.45 / 4120.94	574,188	132,636		123,312		365,991			(438,493)				
SPX/AVGCS/211008/10/3477.13-3755.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/09/2020	10/08/2021	647	2,431,420	3755.3	62,890	17,482		22,250		180,000			(58,208)				
SPX/AVGCS/211008/10/3477.13-3768.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/09/2020	10/08/2021	483	1,818,662	3768.44	48,321	13,432		17,096		140,497			(44,724)				
SPX/CS/211008/3477.13-3612.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/12/2020	10/08/2021	233	840,431	3612.05	13,674	3,801		4,838		30,109			(12,656)				
SPX/CS/210910/3477.13-3798.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	09/10/2021	450	1,710,974	3798.76	53,709	16,609		15,099		139,198			(55,235)				
SPX/CS/211008/3477.13-3720.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/08/2021	3,015	13,690,303	4050.86 / 3720.53	426,483	98,025		104,766		696,315			(326,390)				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/09/2020	10/08/2021	1,876,893	14,545,921	7.75	55,955	15,555		19,796		140,488			(51,790)				
SPX/CS/221010/3477.13-4509.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/10/2022	146	656,964	4509.3	42,001	5,061		30,235		104,769			(16,854)				
SPX/AVGCS/211008/10/3477.13-3720.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/09/2020	10/08/2021	462	1,718,351	3720.53	41,092	11,423		14,538		112,361			(38,032)				
SPX/CS/211008/3477.13-3859.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/08/2021	1,136	23,781,988	3859.61 / 3790.12	771,712	214,520		55,749		406,699			(714,263)				
SPX/CS/211008/3477.13-3602.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/08/2021	256	923,879	3602.63	14,164	3,937		5,011		30,904			(13,109)				
SPX/CS/211008/3477.13-3685.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/08/2021	468	1,723,420	3685.76	40,457	11,246		14,313		92,885			(37,445)				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/09/2020	10/08/2021	1,014,980	7,104,860	7.0	28,353	7,882		10,031		69,092			(26,242)				
SPX/CS/210910/3477.13-3818.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	09/10/2021	146	558,427	3818.26	18,217	5,633		5,121		47,872			(18,734)				
SPX/CS/221010/3477.13-4016.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/10/2022	595	2,390,894	4016.09	121,929	14,693		87,774		248,853			(48,928)				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/09/2020	10/08/2021	514,516	2,701,209	5.25	11,796	3,279		4,173		26,602			(10,918)				
SPX/CS/211008/3477.13-3737.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/16/2020	10/08/2021	1,102	81,471,257	3737.91 / 3737.91	2,346,377	652,242		738,255		4,877,911			(2,160,334)				
SPX/CS/221010/3477.13-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	10/10/2022	553	2,182,740	3946.54	102,807	12,388		74,008		203,502			(41,254)				
SPX/CS/210910/3477.13-3894.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/09/2020	09/10/2021	1,346	5,243,008	3894.39	192,007	59,376		53,978		535,872			(197,461)				
SPX/CS/211015/3483.81-3692.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	10/22/2020	10/15/2021	285	1,052,459	3692.84	25,206	6,035		9,319		56,405			(21,965)				

E06.9

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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SPX/CS/211021/3435.56-3641.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	10/22/2020	10/21/2021	326	1,188,842	3641.69	29,618	6,945		11,336		64,274			(25,282)				
SPX/CS/211015/3483.34-3692.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	10/22/2020	10/15/2021	492	1,816,631	3692.34	43,534	10,424		16,095		97,375			(37,937)				
SPX/CS/211022/3465.39-3673.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/22/2021	371	1,361,767	3673.31	41,984			13,246		73,178			(21,237)				
SPX/AVGCS/211025/25/3465.39-3756.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	10/26/2020	10/25/2021	311	1,169,796	3756.94	41,542			13,345		90,668			(20,840)				
SPX/CS/211025/3465.39-3803.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	10/25/2021	356	1,353,640	3803.27	59,696			19,176		112,481			(29,948)				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/26/2020	10/25/2021	1,015,331	5,330,488	5.25	28,937			9,295		51,946			(14,517)				
SPX/CS/210924/3465.39-3881.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	09/24/2021	1,030	3,998,765	3881.24	198,510			50,993		404,308			(108,835)				
SPX/CS/211025/3465.39-3673.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/25/2021	204	747,804	3673.31	23,041			7,401		40,138			(11,559)				
SPX/AVGCS/211025/25/3465.39-3707.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	10/26/2020	10/25/2021	618	2,293,194	3707.97	72,868			23,407		149,906			(36,556)				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/25/2021	1,699,367	13,170,094	7.75	65,596			21,071		125,588			(32,907)				
SPX/CS/211025/3465.39-3751.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	10/25/2021	479	1,795,411	3751.28	70,656			22,697		128,604			(35,446)				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/26/2020	10/25/2021	542,343	2,440,544	4.5	13,504			4,338		23,900			(6,775)				
SPX/CS/210924/3465.39-3628.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	09/24/2021	429	1,556,465	3628.93	39,388			10,118		67,703			(21,595)				
SPX/CS/221025/3465.39-4505.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/26/2020	10/25/2022	168	758,411	4505.01	56,181			37,167		122,107			(14,054)				
SPX/CS/211025/3465.39-3725.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/26/2020	10/25/2021	18,297	68,161,039	3725.29	2,491,844			800,453		4,482,892			(1,250,083)				
SPX/CS/221025/3465.39-4251.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/26/2020	10/25/2022	277	1,177,724	4251.23	82,178			54,366		161,642			(8,808)				
SPX/AVGCS/211025/25/3465.39-3742.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	10/26/2020	10/25/2021	649	2,428,082	3742.38	83,639			26,867		179,523			(41,959)				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/25/2021	1,412,697	9,888,879	7.0	50,716			16,291		95,006			(25,443)				
SPX/CS/221025/3465.39-4106.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/26/2020	10/25/2022	1,119	4,596,714	4106.9	296,332			196,042		547,982			(74,127)				
SPX/CS/211025/3465.39-3565.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	10/26/2020	10/25/2021	633	2,255,996	3565.19	36,708			11,792		60,900			(18,415)				
SPX/CS/221025/3465.39-4037.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	10/26/2020	10/25/2022	459	1,853,978	4037.18	113,785			75,276		202,767			(28,463)				
SPX/CS/211025/3465.39-3699.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/26/2020	10/25/2021	8,021	29,670,466	3699.3	1,000,598			321,421		1,774,074			(501,970)				
SPX/CS/211025/3465.39-3707.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/26/2020	10/25/2021	5,471	20,287,268	3707.97	703,418			225,958		1,253,751			(352,884)				
SPX/CS/221025/3465.39-4002.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/26/2020	10/25/2022	825	3,303,902	4002.53	195,945			129,630		344,329			(49,016)				
SPX/AVGCS/211025/25/3465.39-3717.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	10/26/2020	10/25/2021	1,259	4,680,985	3717.0	152,308								(76,408)				
SPX/CS/211025/3465.39-3813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	10/25/2021	806	3,072,214	3813.0	137,932			44,308		261,689			(69,196)				
SPX/CS/221025/3465.39-3933.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	10/26/2020	10/25/2022	433	1,703,163	3933.22	92,886			61,450		159,027			(23,235)				
SPX/CS/211025/3465.39-3681.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/26/2020	10/25/2021	4,114	15,146,781	3681.98	480,420			154,325		844,101			(241,012)				

EOG-10

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/211025/3465.39-3733.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	10/25/2021	267	997,744	3733.96	37,502			12,047		67,584								(18,814)	
SPX/CS/211025/3465.39-3777.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	10/26/2020	10/25/2021	3,675	13,879,910	3777.28	579,390			186,117		1,074,621									(290,662)
SPX/CS/211025/3465.39-3590.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/25/2021	332	1,191,495	3590.56	23,873			7,669		39,837									(11,976)
SPX/CS/211025/3465.39-3630.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/25/2021	365	1,323,204	3630.0	33,551			10,777		57,196									(16,831)
SPX/CS/211025/3465.39-3881.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	10/25/2021	1,621	6,290,202	3881.48	314,490			101,023		625,303									(157,770)
SPX/CS/221025/3465.39-4435.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	10/26/2020	10/25/2022	349	1,548,535	4435.7	113,963			75,393		240,919									(28,508)
SPX/CS/211025/3465.39-3599.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	10/26/2020	10/25/2021	181	650,597	3599.85	13,885			4,460		23,268									(6,966)
SPX/CS/211025/3465.39-3846.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	10/26/2020	10/25/2021	22,636	87,072,695	3846.58	4,141,839			1,330,479		8,032,035									(2,077,836)
SPX/CS/211025/3465.39-3616.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	10/27/2020	10/25/2021	147	531,686	3616.91	11,975			3,857		21,271									(6,024)
SPX/CS/211022/3453.49-3660.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	10/29/2020	10/22/2021	204	746,783	3660.7	18,886			6,009		40,246									(9,689)
SPX/CS/211101/3269.96-3466.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/05/2020	11/01/2021	176	610,044	3466.16	18,819	3,450		7,590		33,169									(14,661)
SPX/CS/211029/3310.11-3508.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/05/2020	10/29/2021	216	757,884	3508.72	22,700	4,190		9,065		41,496									(17,851)
SPX/CS/211029/3269.96-3466.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/05/2020	10/29/2021	435	1,507,780	3466.16	46,502	8,583		18,569		82,096									(36,568)
SPX_INDU_NDX/ARBCS/211110/10.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/11/2020	11/10/2021	1,076,418	5,651,195	5.25	29,063			10,583		53,408									(14,558)
SPX/CS/211110/3545.53-3900.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2021	390	1,520,303	3900.08	65,926			24,007		125,134									(33,023)
SPX/CS/221110/3545.53-4371.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2022	238	1,040,372	4371.12	70,041			47,867		137,919									(17,470)
SPX/CS/211110/3545.53-3793.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/11/2020	11/10/2021	3,376	12,806,312	3793.72	436,851			159,077		767,075									(218,821)
SPX/CS/211110/3545.53-3673.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2021	160	586,001	3673.48	11,764			4,284		18,886									(5,893)
SPX/CS/211110/3545.53-3704.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2021	257	951,655	3704.83	22,951			8,357		37,768									(11,496)
SPX/CS/211110/3545.53-3766.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/11/2020	11/10/2021	3,977	14,982,028	3766.9	468,172			170,483		807,924									(234,510)
SPX/CS/211110/3545.53-3935.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2021	1,598	6,288,882	3935.54	287,815			104,807		561,927									(144,168)
SPX/CS/221110/3545.53-4095.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2022	877	5,193,038	4095.09	3891.22 / 273,677			140,279		358,130									(85,466)
SPX/CS/211110/3545.53-3811.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	23,733	90,456,689	3811.44	3,237,933			1,179,079		5,768,354									(1,621,898)
SPX/CS/221110/3545.53-4585.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2022	205	941,652	4585.74	66,180			45,228		140,903									(16,507)
SPX/AVGCS/211110/10/3545.53-3802.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	939	3,572,115	3802.76	108,674			39,573		240,993									(54,435)
SPX_INDU_NDX/ARBCS/211110/10.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/11/2020	11/10/2021	1,343,015	10,408,366	7.75	48,349			17,606		95,523									(24,218)
SPX/CS/211110/3545.53-3838.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2021	719	4,236,526	3838.04	160,075			38,530		191,737									(80,182)
SPX_INDU_NDX/ARBCS/211110/10.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/11/2020	11/10/2021	1,620,287	11,342,009	7.0	54,442			19,825		105,101									(27,270)

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/211110/3545.53-3784.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	11,229	42,500,616	3784.85	1,408,195			512,788		2,462,361								
SPX/AVGCS/211110/10/3545.53-3793.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	548	2,079,996	3793.72	61,972			22,567		135,749								
SPX/CS/211008/3545.53-3970.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	10/08/2021	1,482	7,895,947	3868.16 / 3970.99	359,089			83,653		578,660								
SPX/CS/211008/3545.53-3935.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	10/08/2021	293	1,152,980	3935.54	52,144			15,723		105,300								
SPX/CS/211110/3545.53-3864.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	8,741	33,780,288	3864.65	1,369,798			498,806		2,535,478								
SPX/CS/211110/3545.53-3647.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS Goldman Sachs	11/11/2020	11/10/2021	855	3,116,926	3647.64	50,596			18,424		80,876								
SPX/CS/221110/3545.53-4024.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Intern	11/11/2020	11/10/2022	541	2,176,316	4024.18	115,047			78,624		194,515								
SPX/AVGCS/211110/10/3545.53-3828.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	436	1,670,262	3828.58	53,472			19,472		123,057								
SPX/CS/221110/3545.53-4130.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2022	298	1,231,851	4130.54	72,748			49,716		128,828								
SPX/CS/211110/3545.53-3683.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	6,985	25,726,275	3683.1	542,609			197,589		888,517								
SPX/CS/211110/3545.53-3971.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2021	2,427	9,637,005	3971.07	461,191													
SPX/AVGCS/211110/10/3545.53-3847.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/11/2020	11/10/2021	311	1,195,795	3847.11	39,520			14,391		93,343								
SPX/CS/221110/3545.53-4201.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	11/10/2022	1,405	5,904,471	4201.73	367,199			250,945		671,982								
SPX/CS/211008/3545.53-3900.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	11/11/2020	10/08/2021	293	1,141,335	3900.69	49,070			14,796		96,141								
SPX/CS/211110/3545.53-3713.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	11/11/2020	11/10/2021	451	1,674,097	3713.94	42,192			15,364		70,004								
SPX_INDU_NDX/ARB/CS/21110/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/11/2020	11/10/2021	528,366	2,377,647	4.5	12,628			4,598		22,633								
SPX/CS/211105/3509.44-3720.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/12/2020	11/05/2021	281	1,045,323	3720.01	29,714	4,692		12,218		54,885								
SPX/CS/211111/3572.66-3787.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/12/2020	11/11/2021	147	556,135	3787.02	14,629	2,265		6,182		28,757								
SPX/CS/211108/3509.44-3720.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/12/2020	11/08/2021	182	677,049	3720.05	19,268	3,013		8,034		35,490								
SPX/CS/211105/3510.45-3721.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/12/2020	11/05/2021	208	773,985	3721.08	21,977	3,470		9,036		40,631								
SPX/CS/211112/3585.15-3800.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/18/2020	11/12/2021	327	1,242,685	3800.26	34,126	4,499		14,484		64,068								
SPX/CS/211115/3585.15-3800.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	11/18/2020	11/15/2021	386	1,466,900	3800.26	40,325	5,265		17,337		75,469								
SPX/CS/211124/3629.65-3883.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	3,067	11,910,221	3883.73	369,203	34,185		164,090		693,997								
SPX/AVGCS/211124/25/3629.65-3941.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/27/2020	11/24/2021	381	1,501,929	3941.42	42,914	3,974		19,073		115,856								
SPX/CS/221125/3629.65-4228.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/25/2020	11/25/2022	458	1,935,686	4228.54	110,791	4,852		81,678		195,374								
SPX_INDU_NDX/ARB/CS/211124/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/27/2020	11/24/2021	681,537	4,770,759	7.0	22,207	2,056		9,870		38,612								
SPX/CS/211124/3629.65-3929.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	671	2,636,619	3929.1	92,492	8,564		41,108		177,924								
SPX/CS/211119/3557.54-3770.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	11/25/2020	11/19/2021	217	818,305	3770.99	24,688	2,322		10,758		42,174								

E06.12

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/211124/25/36-29.65-3883.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/27/2020	11/24/2021	520	2,019,698	3883.73	52,001	4,815		23,111		130,107								(33,710)
SPX/CS/211124/3629.65-3759.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	11/25/2020	11/24/2021	157	590,311	3759.52	10,745	995		4,776		18,410								(6,966)
SPX/CS/221125/3629.65-4301.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/25/2022	683	2,940,056	4301.64	173,735	7,609		128,082		322,004								(53,278)
SPX/CS/211124/3629.65-3771.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	208	785,676	3771.18	15,392	1,425		6,841		26,591								(9,978)
SPX/CS/221125/3629.65-4461.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	11/25/2020	11/25/2022	195	869,297	4461.61	2,463		41,458		109,032								(17,245)
SPX/CS/211122/3557.54-3770.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	11/25/2020	11/22/2021	160	603,358	3770.99	18,219	1,697		8,035		31,032								(11,883)
SPX/CS/211124/3629.65-4065.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	2,193	8,913,520	4065.25	387,799	35,907		172,355		828,579								(251,391)
SPX/CS/211025/3629.65-4003.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	10/25/2021	194	776,069	4003.82	31,093	3,162		12,121		65,027								(22,178)
SPX/CS/211126/3629.65-3847.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/26/2021	145	559,678	3847.43	15,637	1,439		7,003		28,300								(10,075)
SPX/CS/211124/3629.65-3983.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	454	1,808,183	3983.54	70,933	6,568		31,526		141,184								(45,982)
SPX/CS/211119/3581.87-3796.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	11/25/2020	11/19/2021	216	820,104	3796.78	24,296	2,285		10,587		42,085								(15,994)
SPX/CS/211025/3629.65-4028.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	10/25/2021	2,439	9,826,675	4028.91	400,900	40,769		156,283		870,021								(285,944)
SPX/AVGCS/211124/25/36-29.65-3893.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/27/2020	11/24/2021	1,065	4,145,888	3893.1	108,963	10,089		48,428		275,909								(70,635)
SPX_INDJ_NDX/ARBCS/211124/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/27/2020	11/24/2021	3,199,346	16,796,567	5.25	85,797	7,944		38,132		140,602								(55,618)
SPX/CS/211124/3629.65-3874.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	8,172	31,664,867	3874.65	983,875	91,100		437,278		1,785,347								(637,798)
SPX/CS/221125/3629.65-4192.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	11/25/2020	11/25/2022	1,431	5,999,497	4192.25	331,429		244,339		578,149								(101,636)
SPX/CS/211124/3629.65-3802.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	182	690,448	3802.06	16,041	1,485		7,129		28,148								(10,399)
SPX/CS/211124/3629.65-3901.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	18,797	73,341,698	3901.87	2,390,947	221,384		1,062,643		4,546,691								(1,549,935)
SPX/CS/221125/3629.65-4119.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/25/2022	359	1,480,148	4119.65	76,512	3,351		56,407		128,179								(23,463)
SPX/CS/211124/3629.65-3956.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	11/25/2020	11/24/2021	3,895	15,408,999	3956.32	570,595		253,598		1,122,362								(369,889)
SPX/CS/211124/3629.65-3792.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	179	679,110	3792.44	14,985	1,388		6,660		26,233								(9,714)
SPX/CS/211124/3629.65-4028.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	694	2,796,083	4028.91	116,290	10,768		51,685		241,843								(75,385)
SPX/CS/211124/3629.65-3734.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	11/25/2020	11/24/2021	385	1,437,624	3734.18	21,487	1,989		9,550		36,429								(13,929)
SPX/CS/211124/3629.65-3856.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	11/24/2021	3,131	12,073,277	3856.2	344,687	31,915		153,194		633,884								(223,444)
SPX/CS/211025/3629.65-4065.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	11/25/2020	10/25/2021	968	3,935,216	4065.21	167,563	17,040		65,321		374,615								(119,515)
SPX/CS/221125/3629.65-4665.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	11/25/2020	11/25/2022	494	3,436,389	4665.82	193,156		114,310		321,506								(72,248)
SPX/CS/211124/3629.65-3993.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KIMZ0031MB27	11/25/2020	11/24/2021	328	1,308,796	3993.55	52,259		23,226		104,668								(33,877)
SPX/AVGCS/211124/25/36-29.65-3920.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	11/27/2020	11/24/2021	367	1,438,176	3920.02	39,733	3,679		17,659		104,321								(25,757)

E06.13

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/211129/3638.35-3856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/03/2020	11/29/2021	169	651,774	3856.65	18,903	1,556		8,587		32,817								
SPX/CS/211126/3638.35-3856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/03/2020	11/26/2021	322	1,241,841	3856.65	35,988	2,990		16,167		62,669								
SPX/CS/211203/3699.12-3921.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/10/2020	12/03/2021	258	1,011,636	3921.07	27,967	1,685		12,888		49,956								
SPX/CS/211206/3699.12-3921.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/10/2020	12/06/2021	242	948,899	3921.07	26,264	1,568		12,231		46,739								
SPX/CS/211210/3668.10-4025.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/10/2021	420	1,690,027	4025.74	69,505	3,486		32,805		128,576								
SPX/CS/211210/3668.10-3970.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/10/2021	453	3,314,109	4273.34 / 3970.72	155,309	5,498		31,394		118,562								
SPX/CS/211210/3668.10-4071.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/10/2021	279	1,136,213	4071.59	50,004	2,508		23,601		95,625								
SPX/AVGCS/211210/10/3668.10-3934.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	887	3,491,264	3934.19	101,205	5,075		47,766		230,869								
SPX/CS/211210/3668.10-3915.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/10/2020	12/10/2021	7,990	31,287,716	3915.7	993,586	49,826		468,949		1,723,298								
SPX/CS/211210/3668.10-4034.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/10/2021	408	1,645,444	4034.91	68,657	3,443		32,405		127,885								
SPX/CS/211210/3668.10-4109.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/10/2020	12/10/2021	15,315	62,919,677	4109.28	2,883,408	144,596		1,360,900		5,685,465								
SPX/AVGCS/211210/10/3668.10-3961.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	478	1,892,653	3961.39	57,692	2,893		27,229		136,337								
SPX/AVGCS/211210/10/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	397	1,559,260	3924.87	44,336	2,223		20,925		99,878								
SPX_IND_NDX/ARBCS/211210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	12/10/2020	12/10/2021	1,808	14,014,744	7.75	65,953	3,307		31,128		104,661								
SPX/CS/211210/3668.10-3952.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/10/2021	401	1,585,600	3952.38	56,191	2,818		26,521		98,795								
SPX/AVGCS/211210/10/3668.10-3979.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	253	1,006,579	3979.36	31,542	1,582		14,887		76,308								
SPX/CS/211210/3668.10-3943.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	18,008	71,009,519	3943.21	2,439,930	122,356		1,151,589		4,297,619								
SPX/CS/211210/3668.10-3999.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America, Nati	12/10/2020	12/10/2021	4,347	17,381,224	3998.28	674,188	33,809		318,201		1,235,156								
SPX/CS/221209/3668.10-4163.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/09/2022	413	1,718,507	4163.29	90,460	2,203		67,262		145,630								
SPX/CS/221209/3668.10-4520.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/09/2022	216	977,641	4520.92	64,969	1,582		48,308		119,907								
SPX/CS/211210/3668.10-3842.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	12/10/2020	12/10/2021	325	1,247,915	3842.33	30,063	1,508		14,189		49,793								
SPX/CS/211110/3668.10-4013.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	11/10/2021	538	2,157,358	4013.13	85,976	4,730		36,171		163,420								
SPX_IND_NDX/ARBCS/211210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	12/10/2020	12/10/2021	1,142	630,598	5.25	30,792	1,544		14,533		47,040								
SPX/CS/211210/3668.10-3800.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	12/10/2020	12/10/2021	175	663,842	3800.24	12,630	633		5,961		20,400								
SPX/CS/221209/3668.10-4738.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/09/2022	249	1,178,308	4738.23	81,303	1,980		60,453		159,581								
SPX/CS/221209/3668.10-4347.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/11/2020	12/09/2022	628	2,729,892	4347.16	168,427	4,102		125,235		291,338								
SPX_IND_NDX/ARBCS/211210/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	12/10/2020	12/10/2021	1,324	9,268,483	7.0	44,760	2,245		21,126		70,277								
SPX/CS/211210/3668.10-3897.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	3,343	13,028,555	3897.04	390,498	19,582		184,306		668,471								

EOG-14

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/211210/3668.10-3810.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/10/2020	200	763,292	3810.42	15,463	775		7,298		25,172			(8,952)				
SPX/CS/211210/3668.10-3773.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/10/2020	362	3,185,427	3833.07 / 3773.74	63,199	3,169		10,015		33,875			(36,585)				
SPX/CS/211110/3668.10-4108.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/10/2020	1,307	5,371,349	4108.26	242,290	13,330		101,934		499,053			(153,681)				
SPX/CS/221209/3668.10-4236.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/11/2020	1,225	5,189,373	4236.66	294,748	7,179		219,161		488,513			(82,874)				
SPX/CS/211210/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/10/2020	3,639	14,281,762	3924.87	466,459	23,392		220,158		812,763			(270,029)				
SPX/CS/211124/3629.65-3875.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/16/2020	1,185	4,593,590	3875.63	159,735	6,923		71,213		259,937			(95,512)				
SPX/AVGCS/211008/10/34-77.13-3736.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		12/16/2020	297	1,111,379	3736.56	48,236	2,438		17,065		77,123			(33,668)				
SPX/CS/210709/3185.04-3407.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/16/2020	311	1,060,531	3407.99	51,362	3,825		2,459		69,377			(53,022)				
SPX/CS/210825/3443.62-3703.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/16/2020	1,784	6,607,240	3703.61	298,666	17,869		70,199		454,243			(247,175)				
SPX/CS/211210/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/16/2020	140	547,805	3924.87	18,872	779		8,907		31,175			(10,759)				
SPX/CS/211025/3465.39-3725.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/16/2020	1,796	6,692,332	3725.33	293,622	13,982		114,852		440,210			(193,239)				
SPX/CS/210924/3298.46-3521.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/16/2020	2,860	10,069,551	3521.29	447,474	23,820		142,919		623,043			(328,732)				
SPX/CS/211210/3668.10-3897.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/16/2020	711	2,769,307	3897.36	87,372	3,608		41,237		142,268			(49,810)				
SPX/AVGCS/211025/25/34-65.39-3730.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		12/16/2020	150	560,676	3730.25	25,386	1,209		9,930		39,772			(16,707)				
SPX/CS/211210/3668.10-3943.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	12/16/2020	1,889	7,447,357	3943.28	267,433	11,044		126,222		450,829			(152,462)				
SPX/CS/210924/3298.46-3545.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/16/2020	1,701	6,031,403	3545.84	293,786	15,639		93,833		410,838			(215,827)				
SPX/CS/210910/3339.19-3547.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/16/2020	534	1,894,224	3547.89	77,015	4,330		21,651		109,249			(59,714)				
SPX/CS/211110/3545.53-3767.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/16/2020	385	1,448,759	3767.13	51,114	2,316		21,504		78,201			(31,927)				
SPX/CS/210924/3298.46-3504.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	12/16/2020	449	1,575,010	3504.6	65,140	3,468		20,805		90,677			(47,854)				
SPX/CS/210825/3443.62-3658.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/16/2020	384	1,403,977	3658.85	53,780	3,218		12,641		81,022			(44,508)				
SPX/CS/211215/3694.62-3916.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	12/17/2020	258	1,010,405	3916.3	30,208	1,142		14,489		49,420			(16,887)				
SPX/CS/210910/3339.19-3564.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/16/2020	1,458	5,198,982	3564.78	226,395	12,729		63,645		322,289			(175,537)				
SPX/AVGCS/211110/10/35-45.53-3810.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/16/2020	174	663,702	3810.1	26,337	1,193		11,080		45,956			(16,451)				
SPX/CS/210709/3185.04-3424.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/16/2020	2,047	7,010,522	3424.16	361,221	26,899		17,292		489,545			(372,900)				
SPX/CS/211213/3663.46-3883.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	12/17/2020	149	1,657,626	3883.27	72,679	3,760		8,531		28,606			(52,538)				
SPX/CS/210810/3360.47-3612.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WICGB70006XZS54	12/16/2020	1,863	6,731,443	3612.84	318,815	20,381		58,231		464,834			(281,705)				
SPX/CS/211210/3668.10-3915.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/16/2020	2,095	8,201,708	3915.7	272,518	11,254		128,622		451,742			(155,361)				
SPX/AVGCS/210924/25/32-98.46-3544.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/16/2020	341	1,210,222	3544.75	64,280	3,422		20,531		84,057			(47,223)				

EOG-15

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/211124/3629.65-3856.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	12/16/2020	11/24/2021	403	1,555,626	3856.5	50,493	2,189	22,511		81,774									
SPX/CS/211008/3477.13-3712.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/16/2020	10/08/2021	2,453	9,105,089	3712.06	366,172	18,507	129,548		547,287									
SPX/CS/211025/3465.39-3681.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	12/16/2020	10/25/2021	244	898,826	3681.98	33,781	1,609	13,214		50,090									
SPX/CS/210825/3443.62-3676.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/16/2020	08/25/2021	1,328	4,882,022	3676.72	201,160	12,035	47,281		303,447									
SPX/CS/210810/3360.47-3595.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	12/16/2020	08/10/2021	502	1,806,436	3595.7	80,543	5,149	14,711		116,874									
SPX/CS/210723/3215.63-3432.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/16/2020	07/23/2021	1,275	4,375,500	3432.68	203,374	14,095	23,157		275,234									
SPX/CS/211025/3465.39-3700.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	12/16/2020	10/25/2021	987	3,653,085	3700.06	147,791	7,038	57,810		219,074									
SPX/CS/210709/3185.04-3400.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/16/2020	07/09/2021	1,520	5,166,618	3400.03	242,235	18,039	11,596		326,680									
SPX/CS/210910/3339.19-3589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/16/2020	09/10/2021	1,975	7,089,842	3589.63	339,097	19,066	95,329		483,902									
SPX/CS/210709/3185.04-3495.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	12/16/2020	07/09/2021	186	650,474	3495.58	42,119	3,137	2,016		57,784									
SPX/CS/210723/3215.63-3457.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/16/2020	07/23/2021	1,934	6,686,269	3457.33	341,878	23,695	38,927		464,715									
SPX/CS/211110/3545.53-3785.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/16/2020	11/10/2021	3,268	12,368,121	3785.02	458,837	20,789	193,038		717,039									
SPX/CS/210810/3360.47-3587.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	12/16/2020	08/10/2021	1,205	4,321,477	3587.3	186,701	11,935	34,101		270,238									
SPX/CS/211210/3663.46-3883.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	IYD0JBGJWY9T8XKCSX06	12/17/2020	12/10/2021	284	1,102,888	3883.41	34,123	1,309	16,105		54,695									
SPX/CS/211124/3629.65-3901.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/16/2020	11/24/2021	2,002	7,810,707	3901.92	293,757	12,733	130,963		484,291									
SPX/CS/211110/3545.53-3811.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/16/2020	11/10/2021	1,894	7,220,487	3811.47	295,713	13,398	124,410		460,492									
SPX/CS/211217/3709.41-3931.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/23/2020	12/17/2021	214	841,442	3931.97	26,246	228	12,668		40,892									
SPX/CS/211220/3709.41-3931.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/23/2020	12/20/2021	176	692,027	3931.97	21,559	185	10,502		33,581									
SPX/CS/211217/3722.48-3943.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/23/2020	12/17/2021	168	662,486	3943.37	20,160	175	9,730		31,742									
SPX/CS/221223/3703.06-4277.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/24/2020	12/23/2022	1,125	4,810,930	4277.03	283,694	797	212,372		444,688									
SPX/AVGCS/211223/25/3703.06-3962.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/24/2020	12/23/2021	375	1,484,523	3962.27	44,463	253	21,853		92,968									
SPX/CS/211223/3703.06-3846.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/24/2020	12/23/2021	251	2,826,751	3846.74	134,123	437	10,276		31,327									
SPX_INDU_NDX/ARBOS/211223/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	12/24/2020	12/23/2021	981,947	6,873,629	7.0	36,420	207	17,899		47,237									
SPX/CS/211223/3703.06-3865.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/24/2020	12/23/2021	155	598,754	3865.5	14,373	82	7,064		21,777									
SPX/AVGCS/211223/25/3703.06-4064.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	12/24/2020	12/23/2021	157	638,709	4064.39	22,127	126	10,875		52,486									
SPX/CS/211223/3703.06-4110.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/24/2020	12/23/2021	3,627	14,906,983	4110.4	691,728	3,930	339,969		1,226,085									
SPX/CS/221223/3703.06-4202.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	12/24/2020	12/23/2022	650	2,732,986	4202.97	149,353	420	111,805		227,684									
SPX/CS/221223/3703.06-4388.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KMZ0031MB27	12/24/2020	12/23/2022	1,353	5,938,912	4388.74	380,272	1,068	284,670		621,330									

E06.16

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/211223/3703.06-3809.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	361	1,374,795	3809.71	22,855	130		11,233		33,526								
SPX/CS/211124/3703.06-3878.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	11/24/2021	162	626,903	3878.96	16,119	100		7,186		25,131								
SPX/CS/211223/3703.06-4036.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	12/24/2020	12/23/2021	3,927	15,849,383	4036.34	653,527	3,713		321,193		1,101,880								
SPX/CS/221223/3703.06-4739.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2022	298	1,412,522	4739.92	100,580	283		75,294		183,469								
SPX/CS/211223/3703.06-3990.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	303	1,207,255	3990.05	45,121	256		22,176		73,737								
SPX/AVGCS/211223/25/3703.06-3972.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/24/2020	12/23/2021	609	2,419,872	3972.04	73,893	420		36,317		156,474								
SPX/CS/211223/3703.06-3836.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2021	167	640,337	3836.77	13,028	74		6,403		19,388								
SPX/CS/211223/3703.06-4064.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	792	3,219,401	4064.11	140,007	796		68,810		239,547								
SPX/CS/211223/3703.06-4075.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2021	682	2,781,005	4075.59	123,114	700		60,508		212,454								
SPX/CS/211124/3703.06-4147.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	11/24/2021	1,133	4,698,625	4147.43	225,564	1,397		100,561		425,846								
SPX/CS/211223/3703.06-4008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	564	2,262,520	4008.56	88,327	502		43,411		145,961								
SPX/CS/211223/3703.06-3962.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	3,425	13,572,526	3962.27	469,202	2,666		230,602		757,111								
SPX/CS/221223/3703.06-4813.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2022	165	793,265	4813.98	56,773	159		42,500		105,277								
SPX/CS/211223/3703.06-3980.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2021	187	742,563	3980.79	27,131	154		13,334		44,056								
SPX/CS/211223/3703.06-3953.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2021	148	583,723	3953.02	19,791	112		9,727		31,513								
SPX/CS/211223/3703.06-3934.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	3,002	11,809,789	3934.5	374,673	2,129		184,143		594,868								
SPX/CS/211223/3703.06-3878.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	12/24/2020	12/23/2021	143	555,559	3878.96	13,923	79		6,843		21,760								
SPX/CS/211223/3703.06-4147.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2021	1,973	8,182,913	4147.49	397,384	2,258		195,305		721,661								
SPX/AVGCS/211223/25/3703.06-4008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/24/2020	12/23/2021	445	1,783,636	4008.56	57,917	329		28,465		128,403								
SPX_INDU_NDX/ARBCS/211223/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	2,552,141	19,779,093	7.75	100,748	572		49,515		133,749								
SPX/CS/211124/3703.06-3869.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	11/24/2021	174	672,229	3869.01	16,434	102		7,326		25,522								
SPX/CS/211223/3703.06-3953.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	9,401	37,163,595	3953.02	1,246,210	7,081		612,484		2,006,350								
SPX/CS/221223/3703.06-4561.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	12/23/2022	147	669,243	4561.41	46,160	130		34,555		80,032								
SPX/CS/211223/3703.06-3925.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	409	92,385,850	3925.24	3,341,168	18,984		24,338		77,887								
SPX/CS/211124/3703.06-4079.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	12/24/2020	11/24/2021	374	1,525,419	4079.41	67,295	417		30,001		120,612								
SPX_INDU_NDX/ARBCS/211223/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	12/24/2020	12/23/2021	1,157,407	6,076,387	5.25	35,447	201		17,421		43,257								
SPX/AVGCS/211223/25/3703.06-3999.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/24/2020	12/23/2021	411	1,644,089	3999.3	52,647	299		25,875		115,376								
SPX/CS/211229/3727.04-3941.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/30/2020	12/29/2021	180	709,461	3941.45	21,955	(184)		10,977		32,805								

E06.17

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/211228/3735.36-3959.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/30/2020	12/28/2021	239	946,316	3959.48	29,996	(252)		14,956		45,376			(14,789)				
SPX/CS/211231/3756.07-3981.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	01/06/2021	12/31/2021	475	1,891,179	3981.43		59,047		30,276		89,973			(28,779)				
SPX/CS/220110/3824.68-3996.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2022	387	1,545,737	3996.58		37,425		19,862		54,875			(17,527)				
SPX/CS/220110/3824.68-4208.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	289	1,216,382	4208.51		53,393		28,337		87,166			(25,005)				
SPX/CS/211210/3824.68-3996.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	01/08/2021	12/10/2021	2,314	9,250,105	3996.91		223,502		109,025		335,481			(114,444)				
SPX_INDU_NDX/ARBCS/220110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2022	968,025	5,082,131	5.25		27,976		14,848		31,985			(13,102)				
SPX/AVGCS/220110/10/3824.68-4092.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	01/08/2021	01/10/2022	373	1,527,842	4092.41		45,121		23,947		89,653			(21,131)				
SPX/CS/220110/3824.68-3934.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2022	422	1,660,441	3934.83		27,115		14,390		38,735			(12,698)				
SPX/CS/220110/3824.68-4140.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	559	2,315,528	4140.22		89,840		47,681		141,218			(42,074)				
SPX/CS/230110/3824.68-4962.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2023	224	1,111,039	4962.4		79,295		60,741		130,856			(18,517)				
SPX/CS/230110/3824.68-4341.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2023	401	1,741,524	4341.01		95,132		72,873		136,303			(22,215)				
SPX/CS/220110/3824.68-4092.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	3,738	15,297,942	4092.41		527,564		279,992		809,978			(247,069)				
SPX/CS/220110/3824.68-4245.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	553	2,346,785	4245.39		108,460		57,562		180,574			(50,794)				
SPX/AVGCS/220110/10/3824.68-4158.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	01/08/2021	01/10/2022	366	1,523,861	4158.79		50,312		26,702		105,653			(23,562)				
SPX/CS/211210/3824.68-4219.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	12/10/2021	271	1,144,840	4219.43		50,641		24,703		85,466			(25,931)				
SPX/CS/220110/3824.68-3973.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2022	223	887,772	3973.08		18,972		10,069		27,471			(8,885)				
SPX/CS/220110/3824.68-4054.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	135	548,294	4054.16		16,863		8,949		25,309			(7,897)				
SPX/CS/230110/3824.68-4417.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	01/08/2021	01/10/2023	1,092	4,825,134	4417.51		283,868		217,448		417,116			(66,288)				
SPX/CS/211210/3824.68-4283.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	12/10/2021	12,615	54,037,678	4283.64		2,576,440		1,256,800		4,514,555			(1,319,262)				
SPX/CS/230110/3824.68-4532.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2023	935	4,237,584	4532.64		271,394		207,894		410,977			(63,375)				
SPX/CS/220110/3824.68-4121.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	299	1,230,362	4121.09		45,675		24,241		71,150			(21,390)				
SPX/CS/220110/3824.68-4168.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	4,021	16,762,803	4168.97		688,955		365,647		1,099,717			(322,651)				
SPX/CS/220110/3824.68-3962.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2022	216	857,356	3962.73		17,212		9,135		24,781			(8,061)				
SPX/CS/220110/3824.68-4283.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	1,321	5,657,165	4283.82		273,250		145,021		464,408			(127,968)				
SPX/CS/220110/3824.68-4006.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	01/08/2021	01/10/2022	207	830,173	4006.35		21,081		11,188		31,013			(9,873)				
SPX/CS/220107/3824.68-4054.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/07/2022	141	571,813	4054.16		17,532		9,235		26,428			(8,279)				
SPX/CS/220110/3824.68-4197.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	01/08/2021	01/10/2022	373	1,567,644	4197.59		67,562		35,857		109,786			(31,641)				
SPX/AVGCS/220110/10/3824.68-4102.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	01/08/2021	01/10/2022	920	3,775,223	4102.31		113,687		60,337		227,990			(53,242)				

EOG-18

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/220110/3824.68-4063.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/08/2021	.01/10/2022	3,067	12,463,252	4063.72		395,305		209,799		596,781									
SPX/CS/220110/3824.68-4111.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/08/2021	.01/10/2022	22,964	94,416,448	4111.53		3,425,342		1,817,919		5,308,259									
SPX/AVGCS/220110/10/3824.68-4130.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wellis Fargo Bank, Na KB1H1DSRPFMYMJCXFOT9	.01/08/2021	.01/10/2022	395	1,631,639	4130.65		51,820		27,502		106,198									
SPX_INDU_NDX/ARBCS/220110/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70006XZS54	.01/08/2021	.01/10/2022	1,636,552	11,455,864	7.0		59,080		31,355		69,390									
SPX/CS/230110/3824.68-4455.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70006XZS54	.01/08/2021	.01/10/2023	226	1,005,961	4455.75		61,221		46,896		90,745									
SPX/CS/230110/3824.68-4687.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70006XZS54	.01/08/2021	.01/10/2023	400	1,876,521	4687.3		128,466		98,407		202,167									
SPX/CS/211210/3824.68-4172.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/08/2021	.12/10/2021	482	2,011,260	4172.71		82,589		40,287		135,728									
SPX_INDU_NDX/ARBCS/220110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wellis Fargo Bank, Na KB1H1DSRPFMYMJCXFOT9	.01/08/2021	.01/10/2022	2,350,877	18,219,297	7.75		91,214		48,410		108,501									
SPX/CS/220110/3824.68-4082.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/08/2021	.01/10/2022	11,896	48,567,728	4082.85		1,633,330		866,851		2,490,450									
SPX/CS/220107/3803.79-4032.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wellis Fargo Bank, Na KB1H1DSRPFMYMJCXFOT9	.01/13/2021	.01/07/2022	139	560,451	4032.02		17,518		9,294		26,126									
SPX/CS/220114/3768.25-3994.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank IYDOJBGJY9T8XKCSX06	.01/20/2021	.01/14/2022	722	2,883,921	3994.35		97,513		53,743		135,703									
SPX/CS/220120/3851.85-4082.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank IYDOJBGJY9T8XKCSX06	.01/20/2021	.01/20/2022	155	633,799	4082.96		19,791		11,057		28,819									
SPX/CS/220125/3855.36-4242.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2022	511	2,168,945	4242.25		97,453		55,804		151,876									
SPX/CS/211223/3855.36-4318.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/25/2021	.12/23/2021	581	2,509,803	4318.0		123,249		65,405		202,781									
SPX_INDU_NDX/ARBCS/220125/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse E58DKGJMYYYJLN8C3868	.01/25/2021	.01/25/2022	1,452,238	10,165,666	7.0		52,716		30,187		57,934									
SPX/CS/220125/3855.36-4202.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2022	9,160	38,491,501	4202.34		1,609,934		921,890		2,471,346									
SPX/CS/230125/3855.36-4569.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/25/2021	.01/25/2023	748	3,418,593	4569.28		221,238		174,094		324,847									
SPX/AVGCS/220125/25/3855.36-4125.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/25/2021	.01/25/2022	321	1,325,048	4125.24		40,432		23,153		74,259									
SPX/CS/220125/3855.36-4231.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2022	993	4,202,918	4231.26		185,120		106,004		287,715									
SPX/CS/211223/3855.36-4038.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70006XZS54	.01/25/2021	.12/23/2021	131	527,585	4038.49		13,498		7,163		19,634									
SPX/CS/220125/3855.36-4173.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2022	551	2,298,612	4173.43		90,543		51,847		137,307									
SPX/CS/220125/3855.36-3994.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70006XZS54	.01/25/2021	.01/25/2022	271	1,080,861	3994.51		21,772		12,467		30,710									
SPX/CS/220125/3855.36-4154.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2022	448	1,862,176	4154.15		70,236		40,219		105,498									
SPX/CS/230125/3855.36-4375.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2023	404	105,058,080	4375.83		3,890,889		75,957		135,996									
SPX/CS/220125/3855.36-3966.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GIMVQDLFKA700JXC56	.01/25/2021	.01/25/2022	1,402	5,559,595	3966.39		90,895		52,049		127,469									
SPX/CS/230125/3855.36-4934.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XIIPLTWKTBV3E584	.01/25/2021	.01/25/2023	289	1,428,184	4934.86		104,659		82,357		161,626									
SPX_INDU_NDX/ARBCS/220125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse E58DKGJMYYYJLN8C3868	.01/25/2021	.01/25/2022	1,401,414	10,860,959	7.75		54,375		31,136		60,864									
SPX/AVGCS/220125/25/3855.36-4163.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC G5GSEF7VJP5170UK5573	.01/25/2021	.01/25/2022	536	2,232,615	4163.79		73,325		41,988		138,196									

E06.19

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220125/3855.36-4318.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KZM0031MB27	.01/25/2021	.01/25/2022	1,758	7,589,031	4318.09	377,411		216,115		607,296								
SPX_INDU_NDX/ARBCS/220125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	E58DKGMJYYJLN8C3868	.01/25/2021	.01/25/2022	1,394,559	7,321,435	5.25	41,139		23,558		43,359								
SPX/CS/220125/3855.36-4004.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.01/25/2021	.01/25/2022	151	605,828	4004.95	13,005		7,447		18,421								
SPX/CS/220125/3855.36-4115.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.01/25/2021	.01/25/2022	12,468	51,311,793	4115.6	1,735,282		993,635		2,580,382								
SPX/CS/230125/3855.36-5011.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XIPLTWKTBV3E584	.01/25/2021	.01/25/2023	187	2,588,593	4491.49 / 5011.97	170,603		54,380		107,212								
SPX/AVGCS/220125/25/3855.36-4135.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	.01/25/2021	.01/25/2022	824	3,408,936	4135.1	106,219		60,824		196,406								
SPX/CS/230125/3855.36-4714.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XIPLTWKTBV3E584	.01/25/2021	.01/25/2023	536	2,528,387	4714.65	175,536		138,131		264,634								
SPX/CS/220125/3855.36-4115.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2022	260	1,068,819	4115.6	36,335		20,806		53,749								
SPX/CS/220125/3855.36-4096.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	.01/25/2021	.01/25/2022	3,424	14,026,139	4096.32	447,516		256,259		659,104								
SPX/CS/220125/3855.36-4279.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6KZM0031MB27	.01/25/2021	.01/25/2022	1,895	8,109,100	4279.45	384,269		220,042		609,036								
SPX/CS/220125/3855.36-4086.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2022	166	679,332	4086.68	21,079		12,070		30,780								
SPX/CS/220125/3855.36-4125.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2022	3,908	16,121,778	4125.24	562,604		322,162		836,843								
SPX/CS/230125/3855.36-4452.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2023	915	4,074,502	4452.94	241,965		190,405		345,777								
SPX/AVGCS/220125/25/3855.36-4186.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	.01/25/2021	.01/25/2022	438	1,835,454	4186.9	62,467		35,770		119,340								
SPX/CS/220125/3855.36-4038.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.01/25/2021	.01/25/2022	152	614,953	4038.49	15,698		8,989		22,539								
SPX/CS/220125/3855.36-4024.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.01/25/2021	.01/25/2022	147	592,017	4024.34	14,122		8,103		20,154								
SPX/CS/211223/3855.36-4028.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.01/25/2021	.12/23/2021	250	1,008,981	4028.85	24,679		13,097		35,738								
SPX/CS/220121/3853.07-4084.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.01/27/2021	.01/21/2022	187	763,755	4084.25	21,471		12,261		34,696								
SPX/CS/220121/3841.47-4071.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.01/27/2021	.01/21/2022	213	867,327	4071.96	24,736		14,125		39,585								
SPX/CS/220128/3714.24-3937.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	.02/03/2021	.01/28/2022	170	669,305	3937.09	23,326		13,744		31,779								
SPX/CS/220110/3909.88-4070.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	1YDOJBGJWY9T8XKCSX06	.02/10/2021	.01/10/2022	247	1,004,530	4070.52	22,675		13,135		31,724								
SPX/CS/230210/3909.88-4379.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.02/10/2021	.02/10/2023	577	2,525,587	4379.07	127,856		103,283		171,231								
SPX/CS/220210/3909.88-4323.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XIPLTWKTBV3E584	.02/10/2021	.02/10/2022	351	1,519,352	4323.79	70,207		43,144		106,218								
SPX/AVGCS/220210/10/3909.88-4237.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.02/10/2021	.02/10/2022	204	864,273	4237.39	28,948		17,789		52,793								
SPX/CS/220210/3909.88-4242.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XIPLTWKTBV3E584	.02/10/2021	.02/10/2022	356	1,508,742	4242.83	60,619		37,252		89,148								
SPX/CS/220210/3909.88-4154.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300ICGB70D06XZS54	.02/10/2021	.02/10/2022	794	3,298,258	4154.25	104,613		64,287		150,018								
SPX/CS/220110/3909.88-4320.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	784F5XIPLTWKTBV3E584	.02/10/2021	.01/10/2022	595	2,570,711	4320.42	117,020		67,786		180,301								
SPX/CS/220110/3909.88-4291.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.02/10/2021	.01/10/2022	680	2,916,297	4291.09	127,015		73,576		193,668								

E06.20

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220110/3909.88-4240.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/10/2021	01/10/2022	367	1,557,450	4240.33		61,751		35,771		92,548			(25,854)				
SPX/CS/230210/3909.88-4515.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/10/2021	02/10/2023	1,450	9,645,237	4495.76 / 4515.91		567,712		313,283		533,115			(108,396)				
SPX/AVGCS/220210/10/3909.88-4192.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	02/10/2021	02/10/2022	1,007	4,220,165	4192.54		131,057		80,538		232,919			(50,184)				
SPX/CS/220210/3909.88-4007.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	320	1,281,036	4007.63		18,247		11,213		24,998			(6,987)				
SPX/CS/220110/3909.88-4272.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/10/2021	01/10/2022	250	1,065,912	4272.11		44,972		26,051		68,081			(18,829)				
SPX/AVGCS/220210/10/3909.88-4203.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	02/10/2021	02/10/2022	578	2,428,899	4203.12		76,821		47,208		137,650			(29,416)				
SPX/CS/220210/3909.88-4050.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	335	1,355,049	4050.31		26,815		16,479		37,219			(10,268)				
SPX/CS/220210/3909.88-4212.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	461	1,940,737	4212.9		72,766		44,717		106,151			(27,864)				
SPX/AVGCS/220210/10/3909.88-4164.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	02/10/2021	02/10/2022	508	2,115,206	4164.02		61,569		37,836		107,751			(23,576)				
SPX/CS/220210/3909.88-4134.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	295	1,217,995	4134.69		36,166		22,225		51,474			(13,849)				
SPX_INDU_NDX/ARBCS/220210/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	4,289,639	27,882,654	6.5		145,419		89,363		153,464			(55,684)				
SPX/CS/220210/3909.88-4022.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	1,204	4,842,321	4022.48		78,603		48,304		108,083			(30,099)				
SPX/CS/220204/3886.83-4120.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSPPFMVCMJUFOT9	02/10/2021	02/04/2022	258	1,062,970	4120.04		34,371		20,896		47,290			(13,382)				
SPX/CS/220210/3909.88-4232.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	5,690	24,082,878	4232.45		934,170		574,071		1,386,849			(357,712)				
SPX/CS/220210/3909.88-4173.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	10,342	43,167,297	4173.8		1,443,222		886,896		2,099,644			(552,639)				
SPX_INDU_NDX/ARBCS/220210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	1,250,017	6,562,589	5.25		35,875		22,046		37,062			(13,737)				
SPX/CS/220210/3909.88-4203.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	15,389	64,681,318	4203.12		2,345,977		1,441,662		3,442,355			(898,322)				
SPX/CS/220110/3909.88-4054.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2021	01/10/2022	145	588,558	4054.24		12,090		7,003		16,825			(5,062)				
SPX_INDU_NDX/ARBCS/220210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	02/10/2021	02/10/2022	1,059,709	8,212,745	7.75		40,587		24,942		44,030			(15,542)				
SPX_INDU_NDX/ARBCS/220210/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WICGB70006XZS54	02/10/2021	02/10/2022	595,330	2,381,320	4.0		13,633		8,378		13,797			(5,220)				
SPX/CS/230210/3909.88-4691.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/10/2021	02/10/2023	423	1,983,749	4691.86		132,911		107,366		187,418			(25,377)				
SPX/CS/220210/3909.88-4064.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	1,260	5,120,672	4064.37		110,048		67,627		153,788			(42,139)				
SPX/CS/220210/3909.88-4144.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	5,166	21,408,876	4144.47		653,173		401,391		939,434			(250,113)				
SPX/CS/220210/3909.88-4164.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	1,401	5,832,711	4164.02		190,262		116,920		274,551			(72,855)				
SPX/CS/220210/3909.88-4279.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/10/2021	02/10/2022	335	1,433,317	4279.86		61,804		37,980		92,064			(23,666)				
SPX/CS/220210/3909.88-4291.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	02/10/2021	02/10/2022	1,426	6,117,231	4291.16		267,203		164,203		402,142			(102,317)				
SPX/CS/230210/3909.88-4632.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/10/2021	02/10/2023	478	2,216,120	4632.03		143,289		115,749		200,699			(27,359)				
SPX/CS/220214/3934.83-4170.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	02/17/2021	02/14/2022	254	1,059,414	4170.92		32,250		20,350		45,790			(11,825)				

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STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220211/3934.83-4170.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWTB3E584	02/17/2021	02/11/2022	199	830,013	4170.92		25,281		15,872		35,929			(9,348)					
SPX/CS/220215/3934.83-4170.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern 784F5XWPLTWTB3E584	02/17/2021	02/15/2022	203	846,697	4170.92		25,779		16,293		36,572			(9,426)					
SPX/CS/220218/3906.71-4141.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/24/2021	02/18/2022	546	2,261,046	4141.11		71,471		46,294		98,798			(25,025)					
SPX/CS/220218/3913.97-4148.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/24/2021	02/18/2022	133	551,792	4148.81		17,301		11,206		24,025			(6,058)					
SPX/CS/220225/3829.34-4192.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/25/2022	1,387	5,814,377	4192.98		251,700		167,089		388,659			(85,062)					
SPX/CS/220225/3829.34-4116.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/25/2021	02/25/2022	192	789,614	4116.54		28,940		19,407		43,265			(9,780)					
SPX/AVGCS/220225/25/3829.34-4149.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/25/2021	02/25/2022	229	949,070	4149.37		32,320		21,478		62,909			(10,922)					
SPX/CS/230224/3829.34-4595.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/24/2023	606	2,783,284	4595.21		187,640		156,322		279,578			(31,575)					
SPX/CS/220225/3829.34-4145.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/25/2022	5,092	21,106,647	4145.26		830,617		551,399		1,254,630			(280,707)					
SPX/CS/230224/3829.34-4288.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale B4TYDEB6KMZ0031MB27	02/25/2021	02/24/2023	560	2,403,056	4288.86		121,440		101,172		169,715			(20,435)					
SPX/CS/220225/3829.34-3939.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70D06XZS54	02/25/2021	02/25/2022	489	1,924,560	3939.62		31,428		20,863		43,709			(10,621)					
SPX/CS/230224/3829.34-4422.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale B4TYDEB6KMZ0031MB27	02/25/2021	02/24/2023	759	3,358,629	4422.89		199,188		165,946		286,829			(33,518)					
SPX/CS/220225/3829.34-4049.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70D06XZS54	02/25/2021	02/25/2022	347	1,405,244	4049.48		41,992		27,876		60,818			(14,191)					
SPX/CS/220225/3829.34-4078.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/25/2021	02/25/2022	1,462	5,963,738	4078.25		196,551		130,479		288,221			(66,425)					
SPX/AVGCS/220225/25/3829.34-4116.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/25/2021	02/25/2022	756	3,110,873	4116.54		99,837		66,353		189,189			(33,740)					
SPX/CS/230224/3829.34-4403.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/24/2023	629	2,770,694	4403.67		161,185		134,283		231,159			(27,124)					
SPX/CS/220225/3829.34-4126.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/25/2021	02/25/2022	290	1,197,203	4126.11		45,333		30,094		67,474			(15,320)					
SPX/CS/230224/3829.34-4535.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/24/2023	616	2,792,139	4535.84		181,507		151,214		267,434			(30,543)					
SPX/CS/220225/3829.34-4576.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/25/2021	02/25/2022	156	711,818	4576.06		43,364		28,787		75,438			(14,655)					
SPX/CS/220225/3829.34-4068.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na KB1H1DSRPFMYMCFXT09	02/25/2021	02/25/2022	2,321	9,444,289	4068.67		301,329		200,035		440,714			(101,834)					
SPX/CS/220225/3829.34-4001.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70D06XZS54	02/25/2021	02/25/2022	282	1,127,201	4001.49		27,399		18,189		38,972			(9,260)					
SPX/CS/220225/3829.34-4202.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/25/2022	4,120	20,211,270	4202.71		898,846		507,947		1,182,520			(308,009)					
SPX/CS/220125/3829.34-4195.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/25/2021	01/25/2022	658	2,761,505	4195.85		120,722		76,430		188,938			(44,630)					
SPX/AVGCS/220225/25/3829.34-4078.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/25/2021	02/25/2022	522	2,130,623	4078.25		62,818		41,648		115,068			(21,229)					
SPX/CS/220225/3829.34-4059.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank YD0JBGJWY9T8XKCSX06	02/25/2021	02/25/2022	4,207	17,075,252	4059.1		526,755		349,682		768,128			(178,017)					
SPX/CS/220225/3829.34-4116.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati B4TYDEB6KMZ0031MB27	02/25/2021	02/25/2022	15,243	62,749,917	4116.54		2,299,860		1,526,742		3,438,242			(777,238)					
SPX/CS/220225/3829.34-3977.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300WCGB70D06XZS54	02/25/2021	02/25/2022	272	1,079,954	3977.71		22,977		15,253		32,499			(7,765)					
SPX/AVGCS/220225/25/3829.34-4106.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/25/2021	02/25/2022	1,030	4,229,848	4106.97		133,304		88,440		250,186			(45,050)					

E06.22

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/220-225/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	02/25/2021	02/25/2022	991,122	7,681,196	7.75		38,555		25,594		46,439			(13,030)				
SPX/CS/220225/3829.34-4011.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	02/25/2021	02/25/2022	277	1,111,960	4011.23		28,343		18,815		40,449			(9,579)				
SPX/AVGCS/220225/25/3829.34-4097.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	02/25/2021	02/25/2022	138	564,733	4097.39		17,417		11,562		32,446			(5,886)				
SPX/CS/220225/3829.34-4231.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	02/25/2021	02/25/2022	385	1,629,530	4231.69		76,089		50,511		118,106			(25,714)				
SPX_INDU_NDX/ARBCS/220-225/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	02/25/2021	02/25/2022	1,408,220	7,393,155	5.25		41,261		27,391		46,775			(13,944)				
SPX/CS/220225/3829.34-4087.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	02/25/2021	02/25/2022	10,589	43,287,865	4087.82		1,463,880		972,859		2,163,264			(494,719)				
SPX_INDU_NDX/ARBCS/220-225/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	02/25/2021	02/25/2022	4,942,483	32,126,140	6.5		170,021		112,867		198,710			(57,459)				
SPX/CS/220225/3829.34-3925.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	02/25/2021	02/25/2022	362	1,421,146	3925.07		20,381		13,530		28,189			(6,888)				
SPX/CS/220225/3829.34-3963.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	02/25/2021	02/25/2022	220	872,286	3963.4		17,024		11,301		23,853			(5,753)				
SPX/CS/230224/3829.34-4710.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	02/25/2021	02/24/2023	1,102	5,189,535	4710.12		369,172							(62,123)				
SPX/CS/220225/3811.15-4039.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/03/2021	02/25/2022	270	1,090,749	4039.81		35,227		23,652		49,396			(11,644)				
SPX/CS/220301/3901.82-4135.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/03/2021	03/01/2022	165	682,428	4135.93		19,965		13,516		29,718			(6,526)				
SPX/CS/220310/3898.81-4161.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2022	145	602,991	4161.98		19,883		14,003		28,999			(6,080)				
SPX_INDU_NDX/ARBCS/220-310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	America,Nati	03/10/2021	03/10/2022	1,149,660	8,909,865	7.75		44,607		31,150		52,331			(13,640)				
SPX/CS/220310/3898.81-4152.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	03/10/2021	03/10/2022	1,594	6,619,727	4152.23		212,888		148,665		308,041			(65,098)				
SPX/CS/220210/3898.81-4238.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	02/10/2022	268	1,134,846	4238.72		44,885		30,106		68,798			(14,872)				
SPX/CS/220310/3898.81-4132.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	03/10/2021	03/10/2022	4,622	19,103,395	4132.74		574,914		401,469		828,725			(175,800)				
SPX/CS/220310/3898.81-4035.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	03/10/2021	03/10/2022	5,003	20,186,535	4035.27		383,642		267,906		534,748			(117,312)				
SPX/CS/220310/3898.81-4191.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2022	178	746,298	4191.22		26,658		18,713		39,292			(8,152)				
SPX/CS/220310/3898.81-4200.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	03/10/2021	03/10/2022	509	2,136,520	4200.97		78,402		54,750		115,651			(23,974)				
SPX/CS/211223/3703.06-3980.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	12/24/2020	12/23/2021							1,617,770		5,385,975							
SPX/CS/230310/3898.81-4678.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2023	877	4,103,177	4678.57		266,023		226,008		389,736			(40,561)				
SPX/CS/230310/3898.81-4483.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2023	634	2,840,730	4483.59		161,059		136,832		226,602			(24,557)				
SPX_INDU_NDX/ARBCS/220-310/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	4,336,099	28,184,644	6.5		147,395		102,952		169,337			(45,071)				
SPX/CS/220310/3898.81-4084.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	220	899,876	4084.0		22,594		15,778		31,646			(6,909)				
SPX/CS/220304/3768.47-3994.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/04/2022	147	587,203	3994.58		20,276		14,055		26,877			(6,304)				
SPX/CS/230310/3898.81-4366.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2023	625	2,728,502	4366.67		135,451		115,076		184,891			(20,652)				
SPX/AVGCS/220310/10/3898.81-4181.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	03/10/2021	03/10/2022	1,005	4,202,974	4181.1		127,374		88,948		237,012			(38,949)				

E06.23

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220310/3898.81-4161.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/10/2021	03/10/2022	11,543	48,043,122	4161.98		1,584,185		1,106,275		2,310,447								
SPX/AVGCS/220310/10/3898.81-4152.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	03/10/2021	03/10/2022	466	1,933,693	4152.23		54,833		38,291		99,992								
SPX/CS/230310/3898.81-4619.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs	03/10/2021	03/10/2023	615	2,841,408	4619.11		178,435		151,595		258,469								
SPX/CS/220310/3898.81-4268.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2022	1,752	7,480,159	4268.86		313,577		218,978		477,561								
SPX/AVGCS/220310/10/3898.81-4191.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	03/10/2021	03/10/2022	656	2,748,854	4191.22		84,639		59,106		159,321								
SPX/CS/220310/3898.81-4039.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	130	526,952	4039.95		10,476		7,316		14,407								
SPX/CS/220310/3898.81-4278.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/10/2021	03/10/2022	3,234	13,839,012	4278.95		588,866		411,220		902,340								
SPX/CS/220310/3898.81-4122.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	249	1,028,516	4122.99		30,248		21,102		42,969								
SPX/CS/220310/3898.81-4142.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/10/2021	03/10/2022	1,313	5,440,840	4142.49		170,010		118,722		244,655								
SPX/CS/220307/3841.94-4072.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/07/2022	139	566,072	4072.46		18,290		12,725		25,202								
SPX/CS/220310/3898.81-4010.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	294	1,177,227	4010.43		18,769		13,138		25,800								
SPX/CS/220310/3898.81-4230.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/10/2021	03/10/2022	461	1,949,864	4230.67		76,369												
SPX/CS/220210/3898.81-4308.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	02/10/2022	589	2,539,587	4308.19		112,155		75,226		177,881								
SPX/CS/220310/3898.81-4191.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/10/2021	03/10/2022	16,186	67,840,871	4191.22		2,423,423		1,692,276		3,571,774								
SPX/CS/230310/3898.81-4503.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2023	1,410	6,347,747	4503.13		366,883		311,436		517,793								
SPX/AVGCS/220310/10/3898.81-4226.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	03/10/2021	03/10/2022	215	910,032	4226.67		29,632		20,693		57,455								
SPX/CS/220310/3898.81-4308.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	03/10/2022	864	3,724,496	4308.48		165,823		115,790		257,183								
SPX/CS/220310/3898.81-4220.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/10/2021	03/10/2022	4,288	18,098,514	4220.46		690,503		482,194		1,031,937								
SPX/CS/220310/3898.81-4049.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	135	546,623	4049.24		11,474		8,012		15,859								
SPX_INDU_NDX/ARBCS/220310/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	1,158,470	6,081,968	5.25		33,248		23,218		37,374								
SPX/CS/220310/3898.81-4074.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/10/2022	181	735,632	4074.26		17,669		12,314		24,618								
SPX/CS/220210/3898.81-4278.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/10/2021	02/10/2022	719	3,077,318	4278.94		130,383		87,452		203,765								
SPX/CS/220304/3841.94-4072.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	03/10/2021	03/04/2022	299	1,217,666	4072.46		39,339		27,269		54,298								
SPX/CS/220315/3968.94-4207.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/17/2021	03/15/2022	277	1,165,361	4207.08		33,908		24,288		48,584								
SPX/CS/220311/3943.34-4179.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs Intern	03/17/2021	03/11/2022	256	1,070,065	4179.94		32,243		22,992		45,381								
SPX/CS/220318/3913.10-4147.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	03/24/2021	03/18/2022	403	1,671,600	4147.89		51,604		37,824		71,661								
SPX/CS/220325/3909.52-4232.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	03/25/2021	03/25/2022	6,596	27,914,557	4232.06		1,070,164		796,611		1,572,052								
SPX/CS/220325/3909.52-4321.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	03/25/2021	03/25/2022	348	1,503,078	4321.79		67,903		50,546		102,759								

E06.24

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230324/3909.52-4809.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	03/25/2021	753	3,621,345	4809.03		247,295		215,821		364,187			(32,063)					
SPX/CS/220325/3909.52-4202.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	03/25/2021	13,116	55,122,688	4202.73		1,976,214		1,471,058		2,867,108			(514,582)					
SPX/CS/220325/3909.52-4280.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs	784F5XIPLTWKT8V3E584	03/25/2021	3,694	15,813,960	4280.86		665,785							(173,362)					
SPX/CS/220325/3909.52-4051.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	522	2,113,809	4051.04		42,798		31,858		57,143			(11,144)					
SPX_INDU_NDX/ARBCS/220325/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	03/25/2021	1,356,779	7,123,090	5.25		37,718		28,077		42,950			(9,821)					
SPX/CS/220325/3909.52-4021.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870006XZS54	03/25/2021	365	1,467,332	4021.11		23,824		17,734		31,710			(6,204)					
SPX/CS/230324/3909.52-4378.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	03/25/2021	634	2,774,756	4378.66		140,224		122,378		186,882			(18,181)					
SPX/CS/220325/3909.52-4134.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	03/25/2021	423	1,748,693	4134.26		51,990		38,701		72,177			(13,538)					
SPX/CS/230324/3909.52-4691.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	03/25/2021	603	2,828,479	4691.42		184,794		161,275		266,804			(23,960)					
SPX/AVGCS/220325/25/3909.52-4183.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	145	3,756,750	3.1 / 4183.19		56,029		13,200		32,801			(14,589)					
SPX_INDU_NDX/ARBCS/220325/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	03/25/2021	864,743	6,701,758	7.75		31,736		23,624		38,676			(8,264)					
SPX/CS/220325/3909.52-4163.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	03/25/2021	1,514	6,303,889	4163.64		204,743		152,407		289,886			(53,313)					
SPX/CS/220325/3909.52-4290.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs	784F5XIPLTWKT8V3E584	03/25/2021	2,177	9,343,031	4290.79		399,252							(103,960)					
SPX/CS/220325/3909.52-4144.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	3,434	14,229,193	4144.09		434,259		323,255		609,928			(113,076)					
SPX/AVGCS/220325/25/3909.52-4163.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	364	1,516,326	4163.64		42,528		31,657		77,211			(11,074)					
SPX/CS/220325/3909.52-4153.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	3,747	15,563,888	4153.87		490,427		365,065		691,534			(127,701)					
SPX/CS/230324/3909.52-4495.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	03/25/2021	527	6,210,489	4495.75		299,314		118,946		187,913			(63,689)					
SPX/AVGCS/220325/25/3909.52-4238.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	237	1,003,716	4238.86		31,984							(8,328)					
SPX/CS/230324/3909.52-4515.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	03/25/2021	858	3,874,648	4515.5		226,776		197,913		313,961			(29,403)					
SPX_INDU_NDX/ARBCS/220325/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	03/25/2021	1,798,065	11,687,423	6.5		58,617		43,633		68,977			(15,263)					
SPX/CS/220325/3909.52-4280.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	03/25/2021	141	604,324	4280.92		25,575		18,436		38,615			(7,219)					
SPX/CS/220325/3909.52-4061.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870006XZS54	03/25/2021	250	1,014,216	4061.17		21,675		16,134		29,250			(5,644)					
SPX/CS/220225/3909.52-4320.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	477	2,061,642	4320.02		91,701		66,104		142,159			(25,886)					
SPX/AVGCS/220325/25/3909.52-4192.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	705	2,954,245	4192.96		87,842		65,388		164,244			(22,873)					
SPX/CS/220325/3909.52-4040.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870006XZS54	03/25/2021	201	813,078	4040.32		15,342		11,420		20,416			(3,995)					
SPX/CS/220325/3909.52-4173.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	03/25/2021	8,871	37,024,348	4173.41		1,231,255		916,524		1,759,408			(320,604)					
SPX/CS/220325/3909.52-4212.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	G5GSEF7VJP5170UK5573	03/25/2021	448	1,885,779	4212.51		70,391		52,398		100,827			(18,329)					
SPX/CS/220325/3909.52-4046.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870006XZS54	03/25/2021	436	1,763,254	4046.35		34,413		25,617		46,186			(8,961)					

E06.25

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/220325/25/39-09.52-4202.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	03/25/2021	03/25/2022	483	2,029,819	4202.73		61,386		45,694		115,876			(15,984)				
SPX/CS/220325/3909.52-4088.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	03/25/2021	03/25/2022	200	819,385	4088.21		20,287							(5,282)				
SPX/CS/220225/3909.52-4261.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	03/25/2021	02/25/2022	269	1,144,126	4261.05		46,808		33,742		70,012			(13,213)				
SPX/CS/230324/3909.52-4629.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	03/25/2021	03/24/2023	763	3,531,392	4629.27		223,675		195,208		318,357			(29,001)				
SPX/CS/220325/3974.54-4213.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	03/31/2021	03/25/2022	188	792,050	4213.03		24,222		18,339		32,809			(5,953)				
SPX/CS/220328/3974.54-4213.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	03/31/2021	03/28/2022	807	3,399,899	4213.01		103,441		78,533		140,731			(25,208)				
SPX/CS/220401/4019.87-4261.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/07/2021	04/01/2022	359	1,529,721	4261.06		37,542		37,658		61,403							
SPX/CS/220405/4077.91-4322.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/07/2021	04/05/2022	129	557,613	4322.58		12,741		12,781		21,412							
SPX/CS/220408/4128.80-4232.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/12/2021	04/08/2022	492	2,082,154	4232.02		22,579		22,653		35,091							
SPX/CS/220408/4128.80-4276.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/12/2021	04/08/2022	347	1,483,984	4276.61		22,087		22,160		34,801							
SPX/CS/220408/4128.80-4469.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	5,110	22,838,787	4469.43		637,800		639,903		1,066,009							
SPX/CS/230410/4128.80-4954.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/10/2023	846	4,191,558	4954.56		230,829		231,163		319,661							
SPX/AVGCS/220408/10/4128.80-4397.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/08/2022	391	1,719,293	4397.17		33,904		34,016		63,102							
SPX/CS/220408/4128.80-4407.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	9,981	43,991,158	4407.49		1,075,302		1,078,848		1,770,899							
SPX/CS/220408/4128.80-4448.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	445	1,979,707	4448.78		53,686		53,863		88,406							
SPX/CS/220408/4128.80-4397.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	1,753	7,708,239	4397.17		183,426		184,031		301,328							
SPX/CS/220408/4128.80-4562.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	450	2,053,233	4562.74		66,360		66,579		111,703							
SPX/AVGCS/220408/10/4128.80-4417.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/08/2022	140	618,495	4417.82		12,653		12,695		23,601							
SPX/CS/220310/4128.80-4531.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	03/10/2022	417	1,889,577	4531.36		56,134		56,372		97,880							
SPX/AVGCS/220408/10/4128.80-4428.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/08/2022	872	3,861,338	4428.14		80,274		80,538		149,893							
SPX/AVGCS/220408/10/4128.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/08/2022	600	2,663,076	4438.46		56,220		56,406		105,025							
SPX/CS/220310/4128.80-4562.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	03/10/2022	596	2,719,143	4562.32		83,857		84,212		146,852							
SPX/CS/220408/4128.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	13,555	60,163,325	4438.46		1,580,239		1,585,449		2,622,564							
SPX/CS/230410/4128.80-4890.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/10/2023	492	2,406,156	4890.56		128,848		129,035		177,626							
SPX/CS/230410/4128.80-4768.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	04/12/2021	04/10/2023	870	4,148,821	4768.78		205,873		206,172		281,211							
SPX/CS/220408/4128.80-4315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/12/2021	04/08/2022	256	1,104,852	4315.83		20,046		20,112		31,938							
SPX/AVGCS/220408/10/4128.80-4474.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	04/12/2021	04/08/2022	281	1,257,416	4474.79		27,775		27,867		51,848							
SPX_INDU_NDX/ARB/CS/220408/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/12/2021	04/08/2022	1,062,306	5,577,107	5.25		22,866		22,942		26,322							

E06.26

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220408/4128.80-4366.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/12/2021	04/08/2022	241	1,052,257	4366.21		23,074		23,150		37,255								
SPX/CS/230410/4128.80-4746.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	04/12/2021	04/10/2023	687	3,260,825	4746.47		158,927		159,157		216,723								
SPX/CS/230410/4128.80-5078.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	04/12/2021	04/10/2023	240	1,218,922	5078.84		70,095		70,197		97,048								
SPX/CS/220408/4128.80-4376.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	3,964	17,348,565	4376.53		389,456		390,740		635,933								
SPX_INDU_NDX/ARBCS/220408/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/12/2021	04/08/2022	728,137	5,643,062	7.75		20,803		20,871		25,344								
SPX/CS/220310/4128.80-4305.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/12/2021	03/10/2022	467	2,010,673	4305.51		33,779		33,922		55,681								
SPX/CS/220408/4128.80-4289.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/12/2021	04/08/2022	170	729,130	4289.0		11,616		11,655		18,382								
SPX/CS/220408/4128.80-4386.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	2,867	12,577,099	4386.85		290,946		291,905		476,488								
SPX/CS/220408/4128.80-4531.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	1,709	7,744,094	4531.36		238,376		239,162		403,067								
SPX_INDU_NDX/ARBCS/220408/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/12/2021	04/08/2022	1,375,981	8,943,877	6.5		34,680		34,794		41,178								
SPX/CS/230410/4128.80-4624.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	04/12/2021	04/10/2023	501	2,316,754	4624.26		99,478		99,622		134,249								
SPX/CS/220408/4128.80-4480.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	435	1,948,870	4480.16		56,017		56,202		92,936								
SPX/CS/220310/4128.80-4504.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	03/10/2022	433	1,950,457	4504.52		55,867		56,104		96,978								
SPX/CS/220408/4128.80-4247.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/12/2021	04/08/2022	477	2,026,158	4247.71		24,963		25,045		38,953								
SPX/CS/220408/4128.80-4521.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/12/2021	04/08/2022	4,280	19,350,051	4521.04		587,236		589,172		991,300								
SPX/CS/220412/4127.99-4375.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/14/2021	04/12/2022	129	564,461	4375.67		13,165		13,210		20,708								
SPX/CS/220414/4170.42-4420.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/21/2021	04/14/2022	183	808,979	4420.65		19,070		19,139		28,369								
SPX/CS/220414/4185.47-4436.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/21/2021	04/14/2022	347	1,539,500	4436.6		35,553		35,682		53,025								
SPX/CS/220425/4180.17-4331.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	717	3,104,357	4331.49		50,173		50,361		70,228								
SPX/CS/220425/4180.17-4321.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	242	1,047,223	4321.04		15,968		16,028		22,215								
SPX/CS/220425/4180.17-4430.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	3,277	14,519,452	4430.98		354,101		355,432		503,825								
SPX/CS/220422/4180.17-4430.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/23/2021	04/22/2022	373	1,654,015	4430.98		40,533		40,686		57,376								
SPX/CS/220425/4180.17-4378.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	130	567,956	4378.73		11,617		11,661		16,281								
SPX_INDU_NDX/ARBCS/220425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	690,610	2,762,440	4.0		12,983		13,032		12,930								
SPX/CS/230425/4180.17-5016.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2023	664	3,331,191	5016.2		192,138		192,464		240,506								
SPX/CS/230425/4180.17-5153.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2023	221	1,140,845	5153.28		68,435		68,550		85,892								
SPX/CS/220425/4180.17-4587.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	1,705	7,820,590	4587.75		266,401		267,403		379,993								
SPX/CS/220325/4180.17-4619.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/23/2021	03/25/2022	254	1,174,125	4619.09		40,163		40,348		58,631								

E06.27

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/220425/4180.17-4504.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/23/2021	04/25/2022	474	2,136,027	4504.13		63,144		63,381		89,674								
SPX/AVGCS/220425/25/4180.17-4530.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	262	1,185,299	4530.49		29,897		30,010		42,500								
SPX_INDU_NDX/ARBCS/220425/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	1,956,602	12,717,913	6.5		51,561		51,754		56,735								
SPX_INDU_NDX/ARBCS/220425/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	630,198	4,884,035	7.75		18,469		18,539		21,279								
SPX/CS/230425/4180.17-4952.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2023	529	2,619,019	4952.76		146,957		147,206		183,530								
SPX/CS/220325/4180.17-4352.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	03/25/2022	250	1,090,091	4352.0		19,283		19,372		27,664								
SPX/CS/220425/4180.17-4451.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	1,603	7,136,554	4451.88		185,057		185,752		263,551								
SPX/CS/220325/4180.17-4577.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/23/2021	03/25/2022	532	2,433,103	4577.29		79,163		79,528		115,169								
SPX/CS/220425/4180.17-4326.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	143	617,249	4326.48		9,743		9,779		13,548								
SPX/CS/230425/4180.17-4828.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2023	745	3,596,681	4828.1		186,890		187,207		232,092								
SPX/CS/220425/4180.17-4342.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	190	824,103	4342.38		14,198		14,251		19,834								
SPX/CS/220425/4180.17-4493.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	12,630	63,257,872	4493.68	4441.43 /	1,797,298		1,639,730		2,328,758								
SPX/AVGCS/220425/25/4180.17-4451.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	320	1,423,838	4451.88		31,938		32,058		46,126								
SPX/CS/220325/4180.17-4556.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	04/23/2021	03/25/2022	263	1,197,289	4556.8		37,805		37,979		54,928								
SPX/CS/220425/4180.17-4576.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/23/2021	04/25/2022	638	2,918,262	4576.88		98,463		98,833		139,518								
SPX/CS/230425/4180.17-4805.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2023	528	2,537,127	4805.6		129,637		129,857		160,707								
SPX/CS/230425/4180.17-4681.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2023	502	2,348,578	4681.79		105,798		105,977		130,391								
SPX/CS/220425/4180.17-4620.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	188	870,426	4620.18		31,162		31,279		44,103								
SPX/CS/220425/4180.17-4462.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	8,540	41,948,112	4462.33	4587.74 /	1,141,471		1,019,020		1,447,742								
SPX/AVGCS/220425/25/4180.17-4482.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	740	3,318,178	4482.11		78,502		78,797		112,778								
SPX/AVGCS/220425/25/4180.17-4493.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	489	2,196,814	4493.68		53,013		53,212		75,831								
SPX/CS/220425/4180.17-4420.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	04/23/2021	04/25/2022	254	1,124,027	4420.51		26,701		26,801		37,707								
SPX/CS/220425/4180.17-4525.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	4,234	19,161,197	4525.03		588,373		590,584		838,577								
SPX/CS/220425/4180.17-4298.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	656	2,822,136	4298.91		36,721		36,859		51,234								
SPX/CS/220425/4180.17-4368.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	04/23/2021	04/25/2022	196	856,836	4368.27		16,761		16,824		23,455								
SPX_INDU_NDX/ARBCS/220425/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022	1,137,802	5,973,461	5.25		26,060		26,158		27,293								
SPX/CS/220426/4187.62-4438.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	04/28/2021	04/26/2022	180	798,998	4438.88		19,843		19,920		27,488								
SPX/CS/220428/4183.18-4434.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	04/28/2021	04/28/2022	121	537,695	4434.17		13,417		13,470		18,598								

E06.28

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/220429/4181.17-4432.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	05/05/2021	04/29/2022	266	1,178,923	4432.04		35,426		30,092		40,873			(5,458)						
SPX/AVGCS/220510/10/4188.43-4540.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	05/10/2022	253	1,150,590	4540.21		28,949		29,072		41,813									
SPX/AVGCS/220510/10/4188.43-4460.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	05/10/2022	368	1,640,002	4460.68		36,846		37,003		53,419									
SPX/CS/220510/4188.43-4429.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	507	2,245,749	4429.26		55,483		55,719		74,526									
SPX/AVGCS/220510/10/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	05/10/2022	413	1,859,277	4502.56		44,710		44,900		64,795									
SPX/CS/220510/4188.43-4450.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	05/10/2021	05/10/2022	1,393	6,200,219	4450.21		161,216		161,901		219,813									
SPX/CS/220510/4188.43-4628.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	305	1,413,120	4628.56		51,823		52,043		70,833									
SPX/CS/230510/4188.43-4816.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/10/2021	05/10/2023	482	2,320,106	4816.4		119,507		119,741		144,742									
SPX/CS/220510/4188.43-4338.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/10/2021	05/10/2022	250	1,083,436	4338.18		18,039		18,116		23,979									
SPX/CS/220510/4188.43-4544.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	429	1,949,868	4544.95		63,371		63,640		86,191									
SPX/CS/220510/4188.43-4379.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	309	1,352,812	4379.03		27,893		28,011		36,982									
SPX_INDU_NDX/ARBCS/220510/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/10/2021	05/10/2022	819,106	4,300,307	5.25		19,776		19,860		20,616									
SPX/CS/230510/4188.43-4837.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/10/2021	05/10/2023	703	3,399,478	4837.64		177,899		178,248		215,824									
SPX/CS/220408/4188.43-4593.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	04/08/2022	777	16,663,832	4593.8		301,806													
SPX/CS/220510/4188.43-4460.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	05/10/2021	05/10/2022	1,800	8,028,694	4460.68		215,095		216,008		293,283									
SPX/CS/220510/4188.43-4471.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	10,959	49,001,327	4471.15		1,357,600		1,363,367		1,841,663									
SPX/CS/230510/4188.43-4691.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/10/2021	05/10/2023	554	2,599,470	4691.04		118,237		118,469		142,127		399,068							
SPX/CS/220408/4188.43-4628.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	04/08/2022	1,138	5,268,396	4628.22		184,610		185,440		260,673		36,441							
SPX/CS/220510/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	13,381	60,248,351	4502.56		1,797,701		1,805,338		2,446,282		45,214							
SPX/CS/220408/4188.43-4367.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	04/08/2022	125	547,499	4367.09		10,520		10,568		14,193		116,395							
SPX/CS/230510/4188.43-5026.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/10/2021	05/10/2023	284	1,426,556	5026.12		82,892		83,055		101,351		60,518							
SPX_INDU_NDX/ARBCS/220510/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	05/10/2021	05/10/2022	662,321	5,132,988	7.75		20,731		20,819		23,565		209,807							
SPX/CS/220510/4188.43-4350.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	173	751,443	4350.94		13,597		13,655		17,889		304,092							
SPX/AVGCS/220510/10/4188.43-4490.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	05/10/2022	654	2,938,231	4490.95		69,468		69,763		100,722		13,993							
SPX/CS/220510/4188.43-4596.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	05/10/2022	1,617	7,434,878	4596.81		259,235		260,336		357,841		21,252							
SPX/CS/230510/4188.43-4962.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	05/10/2021	05/10/2023	751	3,725,333	4962.26		210,264		210,674		256,885		64,442							
SPX_INDU_NDX/ARBCS/220510/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	05/10/2021	05/10/2022	1,487,164	9,666,566	6.5		41,419		41,595		45,357		153,397							
SPX/CS/220510/4188.43-4533.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	5,420	24,575,867	4533.98		779,115		782,424		1,064,277		19,486							

E06.29

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220510/4188.43-4513.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	719	3,245,151	4513.03		99,202		99,623		134,756	487,284							
SPX/CS/220510/4188.43-4439.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/10/2021	05/10/2022	3,811	16,921,035	4439.74		430,827		432,657		580,914	65,713							
SPX/CS/220510/4188.43-4585.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	05/10/2021	05/10/2022	1,838	8,428,277	4585.92		289,128		290,356		399,068	111,147							
SPX/CS/220506/4232.60-4486.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/12/2021	05/06/2022	250	1,121,640	4486.56		23,772		23,876		36,441	107,213							
SPX/CS/220513/4173.85-4424.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/19/2021	05/13/2022	293	1,296,314	4424.28		31,490		31,634		45,214	30,119							
SPX/CS/220525/4188.13-4307.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2022	1,506	6,486,152	4307.53		94,592		95,036		116,395	31,503							
SPX/AVGCS/220525/25/4188.13-4502.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/25/2021	05/25/2022	375	1,687,986	4502.24		45,402		45,615		60,518	510,500							
SPX/CS/220425/4188.13-4596.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	04/25/2022	951	4,373,121	4596.08		162,615		163,432		209,807	150,841							
SPX/CS/220525/4188.13-4460.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	05/25/2021	05/25/2022	1,868	8,333,635	4460.36		241,812		242,947		304,092								
SPX_INDU_NDX/ARBCS/220525/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2022	733,412	2,933,648	4.0		15,110		15,180		13,993								
SPX/CS/220425/4188.13-4353.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	04/25/2022	201	876,341	4353.5		16,975		17,060		21,252								
SPX/AVGCS/220525/25/4188.13-4460.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/25/2021	05/25/2022	433	1,932,003	4460.36		48,520		48,747		64,442								
SPX/CS/230525/4188.13-5025.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2023	427	6,913,227	4837.29 / 5025.76		387,447		128,765		153,397								
SPX_INDU_NDX/ARBCS/220525/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2022	793,854	4,167,734	5.25		20,372		20,467		19,486								
SPX/CS/220525/4188.13-4449.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	05/25/2021	05/25/2022	3,093	13,763,126	4449.89		385,080		386,887		487,284								
SPX/CS/220525/4188.13-4628.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2022	282	1,307,111	4628.06		51,624		51,866		65,713								
SPX/AVGCS/220525/25/4188.13-4491.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/25/2021	05/25/2022	701	3,150,012	4491.77		83,332		83,723		111,147								
SPX/CS/220425/4188.13-4627.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	04/25/2022	464	2,147,182	4627.88		82,946		83,363		107,213								
SPX/CS/220525/4188.13-4343.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2022	304	1,321,705	4343.44		24,298		24,412		30,119								
SPX_INDU_NDX/ARBCS/220525/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	05/25/2021	05/25/2022	905,292	7,016,013	7.75		29,694		29,833		31,503								
SPX/CS/220525/4188.13-4439.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	05/25/2021	05/25/2022	3,355	14,893,636	4439.42		403,728		405,623		510,500								
SPX/CS/230525/4188.13-4815.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2023	501	2,410,628	4815.53		128,726		129,013		150,841								
SPX/CS/230525/4188.13-4961.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2023	522	2,589,014	4961.32		151,041												
SPX/CS/220525/4188.13-4502.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	05/25/2021	05/25/2022	12,113	54,535,027	4502.24		1,743,437		1,751,618		2,214,169								
SPX/CS/220525/4188.13-4585.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/25/2021	05/25/2022	1,476	6,766,776	4585.21		252,993		254,180		320,846								
SPX/CS/220525/4188.13-4333.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2022	327	1,418,998	4333.32		24,537		24,652		30,436								
SPX_INDU_NDX/ARBCS/220525/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	05/25/2021	05/25/2022	895,207	5,818,846	6.5		26,613		26,737		26,665								
SPX/AVGCS/220525/25/4188.13-4481.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	05/25/2021	05/25/2022	122	544,698	4481.64		14,166												

E06.30

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230525/4188-13-4690.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.05/25/2021	.05/25/2023	612	2,872,673	.4690.71		135,507		135,808		157,456							
SPX/AVGCS/220525/25/4188-13-4539.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	.05/25/2021	.05/25/2022	261	1,185,996	.4539.4		33,320		33,476		44,494							
SPX/CS/220525/4188-13-4512.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.05/25/2021	.05/25/2022	342	1,544,252	.4512.71		50,893		51,132		64,138							
SPX/CS/220525/4188-13-4470.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	.05/25/2021	.05/25/2022	8,381	37,471,496	.4470.83		1,110,116		1,115,325		1,407,149							
SPX/CS/220525/4188-13-4470.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.05/25/2021	.05/25/2022	150	670,919	.4470.83		20,104		20,198		25,195							
SPX/CS/220525/4188-13-4428.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.05/25/2021	.05/25/2022	344	1,523,286	.4428.95		40,349		40,538		50,460							
SPX/CS/220525/4188-13-4533.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	.05/25/2021	.05/25/2022	4,528	20,528,179	.4533.65		698,946		702,226		889,607							
SPX/CS/220525/4188-13-4381.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.05/25/2021	.05/25/2022	176	770,294	.4381.55		17,098		17,178		21,265							
SPX/CS/220520/4155-86-4405.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.05/26/2021	.05/20/2022	372	1,638,738	.4405.21		46,760		46,984		58,172						
SPX/CS/220525/4188-13-4596.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	549300W01FUSNYHFL22	.05/25/2021	.05/25/2022	4,042	18,577,433	.4596.47		699,745		703,028		896,145						
SPX/CS/220527/4229-89-4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/09/2021	.05/27/2022	236	1,058,148	.4483.68		30,338		30,409		34,493						
SPX/CS/220527/4204-11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/09/2021	.05/27/2022	361	1,608,746	.4456.36		47,741		47,853		54,128						
SPX/CS/220603/4229-89-4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/09/2021	.06/03/2022	236	1,058,148	.4483.68		30,420		30,486		34,481						
SPX/CS/220610/4239-18-4433.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.06/10/2022	165	730,224	.4433.23		17,100		17,139		18,916						
SPX/AVGCS/220610/10/4239-18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.06/10/2022	432	1,966,912	.4557.12		52,306		52,424		61,848						
SPX_INDU_NDX/ARBGS/220610/10/00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	1,112,370	8,620,868	.7.75		37,312		37,396		36,746						
SPX/CS/220610/4239-18-4641.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/10/2022	585	2,716,716	.4641.02		105,226		105,463		119,379						
SPX/CS/220610/4239-18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.06/10/2022	123	2,171,953	.4557.12		59,153		18,955		21,218						
SPX/CS/230609/4239-18-5022.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	703	3,532,349	.5022.76		209,328		209,557		230,113						
SPX/CS/220510/4239-18-4651.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	B4TYDEB6GKMZ0031MB27	.06/10/2021	.05/10/2022	934	4,344,772	.4651.6		167,123		167,552		191,809						
SPX/AVGCS/220610/10/4239-18-4546.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.06/10/2022	624	2,838,614	.4546.52		74,402		74,569		87,963						
SPX/CS/220610/4239-18-4493.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	3,394	15,252,809	.4493.53		432,334		433,308		491,713						
SPX/CS/220610/4239-18-4392.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.06/10/2022	240	1,053,323	.4392.67		20,245		20,290		22,301						
SPX/CS/220610/4239-18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	549300W01FUSNYHFL22	.06/10/2021	.06/10/2022	13,640	62,158,907	.4557.12		2,068,427		2,073,089		2,355,147						
SPX/CS/220610/4239-18-4403.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.06/10/2022	147	646,607	.4403.67		13,168		13,197		14,547						
SPX/CS/220610/4239-18-4525.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	10,254	46,400,483	.4525.32		1,435,190		1,438,425		1,631,972						
SPX/CS/220510/4239-18-4413.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada		.06/10/2021	.05/10/2022	139	612,707	.4413.86		13,061		13,094		14,561						
SPX/CS/220610/4239-18-4514.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	876GMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	1,656	7,476,753	.4514.73		224,979		225,486		255,885						

E06.31

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220510/4239.18-4684.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	.06/10/2021	.05/10/2022	226	1,060,517	4684.29		42,511		42,620		48,702								
SPX/CS/220610/4239.18-4360.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.06/10/2021	.06/10/2022	919	4,007,121	4360.5		61,622		61,761		68,684								
SPX/CS/220610/4239.18-4482.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.06/10/2021	.06/10/2022	535	2,399,322	4482.93		66,590		66,740		74,815								
SPX/CS/220610/4239.18-4567.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	.06/10/2021	.06/10/2022	351	1,603,166	4567.72		55,294		55,418		62,127								
SPX/CS/230609/4239.18-4874.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	.06/10/2021	.06/09/2023	527	2,571,173	4874.96		140,612		140,766		151,775								
SPX_INDU_NDX/ARBCS/220610/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	.06/10/2021	.06/10/2022	1,773,098	11,525,137	6.5		54,067		54,189		50,146								
SPX/CS/220610/4239.18-4504.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.06/10/2021	.06/10/2022	581	2,617,920	4504.13		77,246		77,420		87,058								
SPX/CS/220610/4239.18-4653.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	.06/10/2021	.06/10/2022	3,686	17,150,989	4653.07		669,883		671,392		766,282								
SPX/AVGCS/220610/10/4239.18-4593.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	.06/10/2021	.06/10/2022	290	1,330,439	4593.28		36,740		36,822		43,631								
SPX/CS/230609/4239.18-5087.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	.06/10/2021	.06/09/2023	459	2,333,518	5087.02		142,045		142,201		156,297								
SPX/CS/230609/4239.18-4896.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,Nati	.06/10/2021	.06/09/2023	773	3,786,228	4896.25		209,362		209,592		227,387								
SPX/CS/220610/4239.18-4588.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	.06/10/2021	.06/10/2022	3,734	17,134,057	4588.91		606,331		607,698		692,484								
SPX/AVGCS/220610/10/4239.18-4535.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	.06/10/2021	.06/10/2022	135	611,287	4535.92		15,787		15,823		18,646								
SPX/CS/220610/4239.18-4600.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.06/10/2021	.06/10/2022	424	1,950,430	4600.02		71,081		71,241		80,464								
SPX/CS/230609/4239.18-4747.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	.06/10/2021	.06/09/2023	486	2,308,963	4747.88		111,372		111,494		119,760								
SPX_INDU_NDX/ARBCS/220610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	.06/10/2021	.06/10/2022	1,429,059	7,502,560	5.25		38,266		38,352		33,326								
SPX/CS/220614/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	.06/16/2021	.06/14/2022	123	548,132	4456.36		16,794		16,834		18,414								
SPX/CS/220610/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	.06/16/2021	.06/10/2022	240	1,068,703	4452.93		32,871		32,951		36,066								
SPX/CS/220617/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	.06/23/2021	.06/17/2022	225	1,001,909	4452.93		32,590		32,676		33,772								
SPX/CS/220620/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	.06/23/2021	.06/20/2022	200	891,272	4456.36		28,896		28,972		29,939								
SPX_INDU_NDX/ARBCS/220624/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	.06/25/2021	.06/24/2022	1,371,795	10,631,411	7.75		45,973		46,099										
SPX_INDU_NDX/ARBCS/220624/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	.06/25/2021	.06/24/2022	976,172	5,124,903	5.25		25,919		25,990										
SPX_INDU_NDX/ARBCS/220624/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	.06/25/2021	.06/24/2022	1,653,840	10,749,960	6.5		49,833		49,970										
SPX/AVGCS/220624/25/4280.70-4558.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	.06/25/2021	.06/24/2022	326	1,485,475	4558.95		38,435		38,541		39,241								
SPX/CS/230623/4280.70-5268.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.06/25/2021	.06/23/2023	134	706,047	5268.15		45,598		45,660		46,787								
SPX/CS/230623/4280.70-5071.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	.06/25/2021	.06/23/2023	659	3,342,244	5071.77		203,953		204,231		207,565								
SPX/CS/220624/4280.70-4484.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	.06/25/2021	.06/24/2022	221	991,602	4484.03		25,041		25,110		25,208								
SPX/AVGCS/220624/25/4280.70-4639.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	.06/25/2021	.06/24/2022	176	818,878	4639.99		23,222		23,286		23,990								

E06.32

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220624/4280.70-4687.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America, Nati	B4TYDEB6KMMZ0031MB27	.06/25/2021	.06/24/2022	4,969	23,290,452	4687.35	941,252		943,844		961,345								
SPX/CS/220624/4280.70-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.06/24/2022	183	834,364	4569.65	27,593		27,669		27,728								
SPX/CS/230623/4280.70-4944.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.06/23/2023	650	3,211,357	4944.21	181,613		181,861		184,554								
SPX/CS/220624/4280.70-4633.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA70QJXC56	.06/25/2021	.06/24/2022	5,842	27,070,147	4633.86	1,008,900		1,011,678		1,028,210								
SPX/CS/220624/4280.70-4431.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.06/24/2022	228	1,009,274	4431.16	19,780		19,834		19,879								
SPX/AVGCS/220624/25/4280.70-4580.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	.06/25/2021	.06/24/2022	161	737,009	4580.35	19,666		19,720		20,162								
SPX/CS/220525/4280.70-4698.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.05/25/2022	1,074	7,746,685	4698.07	352,880		203,445		207,994								
SPX/CS/220624/4280.70-4698.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	.06/25/2021	.06/24/2022	3,023	14,204,541	4698.08	581,498		583,100		594,900								
SPX/CS/220624/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	.06/25/2021	.06/24/2022	11,778	54,197,578	4601.75	1,901,669		1,906,907		1,939,093								
SPX/CS/220525/4280.70-4685.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.05/25/2022	315	1,477,135	4685.78	59,284		59,462		59,943								
SPX/CS/230623/4280.70-5136.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.06/23/2023	871	6,538,756	5136.84	352,422		278,476		285,471								
SPX/CS/220624/4280.70-4558.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA70QJXC56	.06/25/2021	.06/24/2022	1,895	8,640,685	4558.95	274,966		275,723		279,431								
SPX/CS/220624/4280.70-4537.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA70QJXC56	.06/25/2021	.06/24/2022	4,118	18,684,039	4537.54	559,861		561,403		569,622								
SPX/CS/220624/4280.70-4526.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.06/24/2022	348	1,574,628	4526.84	46,347		46,475		46,498								
SPX/CS/220624/4280.70-4548.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA70QJXC56	.06/25/2021	.06/24/2022	2,370	10,779,026	4548.24	333,227		334,145		338,714								
SPX/CS/220525/4280.70-4730.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.05/25/2022	418	1,978,750	4730.17	82,764		83,013		84,365								
SPX/AVGCS/220624/25/4280.70-4591.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	.06/25/2021	.06/24/2022	740	3,399,342	4591.05	91,942		92,195		94,460								
SPX/CS/220624/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.06/24/2022	117	537,803	4601.75	19,104		19,157		19,242								
SPX/CS/230623/4280.70-4794.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.06/23/2023	686	3,290,912	4794.38	161,161		161,381		163,614								
SPX/CS/220624/4280.70-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA70QJXC56	.06/25/2021	.06/24/2022	12,780	58,402,084	4569.65	1,906,904		1,912,155		1,940,852								
SPX/CS/220624/4280.70-4473.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.06/24/2022	131	585,685	4473.33	14,157		14,196		14,240								
SPX/AVGCS/220624/25/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L	.06/25/2021	.06/24/2022	552	2,537,907	4601.75	69,493		69,684		71,532								
SPX/CS/220624/4280.70-4446.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.06/24/2022	371	1,648,860	4446.79	35,200		35,297		35,392								
SPX/CS/220624/4280.70-4402.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale		.06/25/2021	.06/24/2022	683	3,009,071	4402.7	48,879		49,013		49,212								
SPX/CS/220624/4280.70-4730.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	549300WCG870D06XZS54	.06/25/2021	.06/24/2022	191	904,891	4730.71	38,840		38,947		39,284								
SPX/CS/220628/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, Na	KB1H1DSRPFMYMCLFXT09	.06/30/2021	.06/28/2022	153	681,298	4452.93	23,297		23,428		22,985	(312)							
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										122,072,266	116,056,790		115,590,138	XXX	379,205,802	2,712,439		(94,291,213)			XXX	XXX	
SPX/CLQ/210709/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A		.07/10/2020	.07/09/2021	1,370,619	3,426,548	2.5	37,007		938		267,763			(18,776)					
SPX/CLQ/210709/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A		.07/10/2020	.07/09/2021	4,441,270	12,435,556	2.8	135,903		3,445		938,404			(68,951)					

E06.33

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

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 Quarter-end (b)
SPX/CLQ/210709/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	07/10/2020	07/09/2021	1,843,050	4,976,235	2.7	55,107			1,397		379,683			(27,959)				
SPX/CLQ/210723/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	07/24/2020	07/23/2021	911,074	2,277,685	2.5	25,055			1,623		131,256			(12,725)				
SPX/CLQ/210723/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	07/24/2020	07/23/2021	1,597,749	4,313,922	2.7	47,932			3,105		246,970			(24,345)				
SPX/CLQ/210723/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	07/24/2020	07/23/2021	3,524,953	9,869,868	2.8	111,036			7,194		563,294			(56,396)				
SPX/CLQ/210810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	08/10/2020	08/10/2021	1,482,133	4,001,759	2.7	27,109	17,206		4,951		261,289			(39,433)				
SPX/CLQ/210810/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	08/10/2020	08/10/2021	3,815,940	10,684,632	2.8	73,531	46,671		13,430		689,824			(106,957)				
SPX/CLQ/210825/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	08/10/2020	08/10/2021	6,079,397	15,198,493	2.5	102,271	64,912		18,680		1,016,713			(148,761)				
SPX/CLQ/210825/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	08/25/2020	08/25/2021	2,539,409	6,602,463	2.6	48,965	25,947		11,509		304,564			(63,562)				
SPX/CLQ/210825/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS 549300W01FUSNYHOF2	08/25/2020	08/25/2021	1,652,408	4,131,020	2.5	30,134	15,968		7,083		191,161			(39,117)				
SPX/CLQ/210825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	08/25/2020	08/25/2021	827,908	3,311,632	4.0	25,704	13,621		6,042		147,617			(33,367)				
SPX/CLQ/210910/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS 549300W01FUSNYHOF2	08/25/2020	08/25/2021	1,217,708	3,287,812	2.7	24,594	13,033		5,781		151,209			(31,926)				
SPX/CLQ/210910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	09/10/2020	09/10/2021	4,300,798	11,182,075	2.6	81,521	35,031		22,917		747,088			(93,629)				
SPX/CLQ/210910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	09/10/2020	09/10/2021	2,415,443	6,038,608	2.5	43,588	18,731		12,254		408,476			(50,062)				
SPX/CLQ/210924/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	09/25/2020	09/24/2021	824,213	2,225,375	2.7	17,830	6,237		5,695		131,676			(18,385)				
SPX/CLQ/210924/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	09/25/2020	09/24/2021	1,205,723	3,014,308	2.5	23,493	8,218		7,503		181,885			(24,223)				
SPX/CLQ/210924/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	09/25/2020	09/24/2021	2,702,789	7,027,251	2.6	55,665	19,472		17,779		419,802			(57,397)				
SPX/CLQ/210924/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	09/25/2020	09/24/2021	658,428	2,633,712	4.0	21,951	7,679		7,011		141,864			(22,633)				
SPX/CLQ/211008/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300W01CGB70D06XZS54	10/09/2020	10/08/2021	2,477,312	6,441,011	2.6	57,185	15,896		20,231		357,260			(52,928)				
SPX/CLQ/211008/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300W01CGB70D06XZS54	10/09/2020	10/08/2021	2,248,829	5,622,073	2.5	49,447	13,745		17,494		316,079			(45,766)				
SPX/CLQ/211008/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS 549300W01CGB70D06XZS54	10/09/2020	10/08/2021	1,724,078	4,655,011	2.7	41,821	11,625		14,796		254,861			(38,708)				
SPX/CLQ/211025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	857,038	2,314,003	2.7	25,883			8,314		112,444			(12,984)				
SPX/CLQ/211025/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	2,099,664	5,459,126	2.6	60,470			19,425		268,294			(30,336)				
SPX/CLQ/211025/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	1,730,522	4,326,305	2.5	47,243			15,176		215,152			(23,701)				
SPX/CLQ/211025/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	905,527	3,622,108	4.0	42,831			13,759		157,487			(21,487)				
SPX/CLQ/211110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	11/11/2020	11/10/2021	918,592	2,480,198	2.7	28,476			10,370		117,237			(14,264)				
SPX/CLQ/211110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	11/11/2020	11/10/2021	1,501,327	3,753,318	2.5	42,488			15,472		180,569			(21,282)				
SPX/CLQ/211110/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	11/11/2020	11/10/2021	3,353,635	8,719,451	2.6	99,603			36,270		415,750			(49,892)				

E06.34

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/211124/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/25/2020	11/24/2021	2,182,936	5,675,634	2.6	60,338	5,587		26,817		227,784			(39,114)				
SPX/CLQ/211124/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/25/2020	11/24/2021	1,076,925	2,907,698	2.7	31,147	2,884		13,843		115,060			(20,191)				
SPX/CLQ/211124/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	11/25/2020	11/24/2021	1,042,714	4,170,856	4.0	44,854	4,153		19,935		143,262			(29,077)				
SPX/CLQ/211124/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	11/25/2020	11/24/2021	3,209,885	8,024,713	2.5	85,786	7,943		38,127		326,788			(55,611)				
SPX/CLQ/211210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	808,028	2,181,676	2.7	23,930	1,200		11,294		82,400			(13,853)				
SPX/CLQ/211210/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (L	12/10/2020	12/10/2021	2,509,137	6,523,756	2.6	71,202	3,571		33,606		249,175			(41,218)				
SPX/CLQ/211210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	12/10/2020	12/10/2021	2,005,866	5,014,665	2.5	56,538	2,835		26,685		193,729			(32,730)				
SPX/CLQ/211223/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	A	12/24/2020	12/23/2021	1,008,261	4,033,044	4.0	47,622	271		23,405		118,848			(24,547)				
SPX/CLQ/211223/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	12/24/2020	12/23/2021	2,600,061	6,760,159	2.6	76,268	433		37,484		221,714			(39,312)				
SPX/CLQ/211223/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	12/24/2020	12/23/2021	1,579,308	3,948,270	2.5	46,012	261		22,614		130,727			(23,717)				
SPX/CLQ/211223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	12/24/2020	12/23/2021	1,341,814	3,622,898	2.7	42,695	243		20,984		117,723			(22,007)				
SPX/CLQ/220110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	01/08/2021	01/10/2022	2,667,871	7,203,252	2.7	86,172			45,734		212,896			(40,356)				
SPX/CLQ/220110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	01/08/2021	01/10/2022	2,549,341	6,373,353	2.5	75,460			40,049		193,774			(35,340)				
SPX/CLQ/220110/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	01/08/2021	01/10/2022	3,242,445	8,430,357	2.6	100,192			53,174		252,683			(46,922)				
SPX/CLQ/220125/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	01/25/2021	01/25/2022	1,100,056	4,400,224	4.0	53,243			30,488		95,064			(22,734)				
SPX/CLQ/220125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	01/25/2021	01/25/2022	589,141	1,649,595	2.8	19,147			10,964		40,121			(8,176)				
SPX/CLQ/220125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	01/25/2021	01/25/2022	1,421,185	3,837,200	2.7	44,341			25,391		94,305			(18,933)				
SPX/CLQ/220125/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	01/25/2021	01/25/2022	2,975,132	7,735,343	2.6	88,659			50,768		192,149			(37,857)				
SPX/CLQ/220125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	01/25/2021	01/25/2022	4,169,173	10,422,933	2.5	117,988			67,563		261,751			(50,380)				
SPX/CLQ/220125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	01/25/2021	01/25/2022	503,115	1,207,476	2.4	13,483			7,721		30,663			(5,757)				
SPX/CLQ/220210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	02/10/2021	02/10/2022	777,579	2,099,463	2.7	24,494			15,052		49,140			(9,379)				
SPX/CLQ/220210/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	02/10/2021	02/10/2022	567,874	1,192,535	2.1	13,288			8,166		29,239			(5,088)				
SPX/CLQ/220210/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	02/10/2021	02/10/2022	4,469,350	10,726,440	2.4	121,989			74,980		257,100			(46,712)				
SPX/CLQ/220210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	02/10/2021	02/10/2022	2,559,549	6,398,873	2.5	73,203			44,985		152,208			(28,031)				
SPX/CLQ/220225/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	02/25/2021	02/25/2022	10,644,695	32,998,555	3.1	392,789			260,750		837,642			(132,743)				
SPX/CLQ/220225/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	02/25/2021	02/25/2022	5,259,835	12,623,604	2.4	140,438			93,228		349,911			(47,461)				
SPX/CLQ/220225/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	02/25/2021	02/25/2022	1,582,632	3,956,580	2.5	44,472			29,522		108,230			(15,029)				
SPX/CLQ/220225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	02/25/2021	02/25/2022	798,228	2,155,216	2.7	24,745			16,427		57,435			(8,363)				

E06.35

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/220310/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	549300W01FUSNYH0FL22	03/11/2021	03/10/2022	4,918,281	11,803,874	2.4	134,269	94,556	287,160					(40,281)					
SPX/CLQ/220310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	549300W01FUSNYH0FL22	03/11/2021	03/10/2022	1,860,426	4,651,065	2.5	53,580	37,733	112,146					(16,074)					
SPX/CLQ/220310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	UBS	549300W01FUSNYH0FL22	03/11/2021	03/10/2022	607,873	1,641,257	2.7	19,087	13,442	38,861					(5,726)					
SPX/CLQ/220325/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	03/25/2021	03/25/2022	598,095	1,256,000	2.1	14,294	10,641	27,996					(3,722)					
SPX/CLQ/220325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L 65GSEF7VJP5170UK5573	03/25/2021	03/25/2022	910,563	2,458,520	2.7	29,684	22,097	53,188					(7,729)					
SPX/CLQ/220325/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A	65GSEF7VJP5170UK5573	03/25/2021	03/25/2022	2,528,249	6,320,623	2.5	75,089	55,895	138,855					(19,552)					
SPX/CLQ/220225/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC	(L 65GSEF7VJP5170UK5573	03/25/2021	02/25/2022	526,482	1,632,094	3.1	19,638	14,156	41,429					(5,543)					
SPX/CLQ/220325/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Citibank, National A		03/25/2021	03/25/2022	7,216,884	17,320,522	2.4	197,021	146,659	383,299					(51,302)					
SPX/CLQ/220408/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	E58DKGJYJYYJLN8C3868	04/12/2021	04/08/2022	6,634,462	15,922,709	2.4	149,039	149,530	304,216										
SPX/CLQ/220408/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	E58DKGJYJYYJLN8C3868	04/12/2021	04/08/2022	1,679,059	4,197,648	2.5	39,427	39,557	79,127										
SPX/CLQ/220408/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Credit Suisse	E58DKGJYJYYJLN8C3868	04/12/2021	04/08/2022	1,193,364	3,222,083	2.7	30,451	30,551	59,078										
SPX/CLQ/220425/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	04/23/2021	04/25/2022	4,055,961	9,734,306	2.4	97,560	97,927	156,819										
SPX/CLQ/220425/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	04/23/2021	04/25/2022	2,013,677	5,436,928	2.7	55,379	55,587	84,420										
SPX/CLQ/220425/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	04/23/2021	04/25/2022	699,859	1,749,648	2.5	17,638	17,705	27,848										
SPX/CLQ/220425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	04/23/2021	04/25/2022	677,393	1,422,525	2.1	13,791	13,843	23,353										
USD/SWOR/210805/30Y/1.51%	General Business	NA	Interest Rate	Mizuho	549300HS3ITRS6D8H32	05/05/2021	08/05/2021	1,400,000,000	21,140,000	1.51	7,420,000	5,146,928	5,146,928			(2,273,072)							
SPX/CLQ/220510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	05/10/2021	05/10/2022	684,411	1,437,263	2.1	14,576	14,638	22,609										
SPX/CLQ/220510/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	05/10/2021	05/10/2022	3,569,982	8,567,957	2.4	89,577	89,958	132,219										
SPX/CLQ/220510/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	05/10/2021	05/10/2022	902,734	2,437,382	2.7	25,843	25,952	36,699										
SPX/CLQ/220510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	05/10/2021	05/10/2022	1,551,044	3,877,610	2.5	40,791	40,964	59,370										
SPX/CLQ/220525/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley		05/25/2021	05/25/2022	620,071	1,674,192	2.7	19,162	19,252	26,401										
SPX/CLQ/220525/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley		05/25/2021	05/25/2022	578,362	1,214,560	2.1	13,431	13,494	20,309										
SPX/CLQ/220525/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley		05/25/2021	05/25/2022	1,461,084	3,652,710	2.5	41,587	41,782	59,086										
SPX/CLQ/220525/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley		05/25/2021	05/25/2022	3,667,599	8,802,238	2.4	99,751	100,219	144,175										
SPX/CLQ/220610/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	06/10/2021	06/10/2022	3,140,887	7,538,129	2.4	90,687	90,892	105,748										
SPX/CLQ/220610/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	06/10/2021	06/10/2022	1,918,911	4,797,278	2.5	57,965	58,096	66,869										
SPX/CLQ/220610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	06/10/2021	06/10/2022	3,018,344	8,149,529	2.7	98,654	98,876	111,935										
SPX/CLQ/220610/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	87GCMVDQLFKA700JXC56	06/10/2021	06/10/2022	640,233	1,344,489	2.1	15,862	15,898	19,104										

E06.36

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/220624/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	06/25/2021	06/24/2022	1,398,322	3,495,805	2.5		43,802		43,923		43,545								
SPX/CLQ/220624/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	06/25/2021	06/24/2022	662,717	1,391,706	2.1		17,135		17,182		17,434								
SPX/CLQ/220624/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	06/25/2021	06/24/2022	1,541,741	4,162,701	2.7		51,975		52,118		51,256								
SPX/CLQ/220624/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	06/25/2021	06/24/2022	3,537,986	8,491,166	2.4		105,902		106,193		106,155								
SPX/CS/220125/3829.34-4231.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,National Association-NY	02/25/2021	01/25/2022							84,584		213,279								
SPX/CS/220225/3909.52-4290.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Bank of America,National Association-NY	03/25/2021	02/25/2022							117,515		250,318								
SPX/AVGS/220325/25/39.09.52-4238.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (London)	03/25/2021	03/25/2022							23,808		62,523								
SPX/CS/211124/3629.65-3910.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (London)	11/25/2020	11/24/2021							16,934		72,130								
SPX/CS/230224/3829.34-4710.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (London)	02/25/2021	02/24/2023							307,557		559,784								
SPX/CLQ/220325/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Barclays Bank PLC (London)	03/25/2021	03/25/2022							28,516		66,045								
SPX/CS/210910/3339.19-3435.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	09/10/2020	09/10/2021							4,316		37,418								
SPX/CS/211210/3668.10-3833.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	12/10/2020	12/10/2021							19,813		69,031								
SPX/CS/230525/4188.13-4837.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2023							259,542		303,826								
SPX/CS/230525/4188.13-4961.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	BNP PARIBAS	05/25/2021	05/25/2023							151,377		179,447								
SPX/CS/210723/3215.63-3553.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	07/23/2021	07/23/2021							2,531		76,960								
SPX/CS/210910/3339.19-3659.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	09/10/2020	09/10/2021							5,327		52,778								
SPX/CS/210924/3298.46-3570.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	09/25/2020	09/24/2021							27,724		220,145								
SPX/CS/210924/3298.46-3661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	09/25/2020	09/24/2021							173,102		1,454,870								
SPX/CS/210924/3298.46-3694.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	09/25/2020	09/24/2021							184,202		1,584,982								
SPX/CS/211008/3477.13-3694.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	12/15/2020	10/08/2021							142,539		910,080								
SPX/CS/211008/3477.13-3790.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	10/09/2020	10/08/2021							217,276		1,510,653								
SPX/CS/211008/3477.13-3824.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	10/09/2020	10/08/2021							91,872		653,832								
SPX/CS/211008/3545.53-3868.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	11/10/2020	10/08/2021							24,626		155,721								
SPX/CS/211110/3545.53-3820.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	11/10/2020	11/10/2021							19,761		96,989								
SPX/CS/211110/3545.53-3891.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	11/10/2020	11/10/2021							24,912		128,898								
SPX/CS/211110/3545.53-3971.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	11/10/2020	11/10/2021							167,941		927,106								
SPX/CS/220325/3909.52-4280.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	03/25/2021	03/25/2022							495,598		997,553								

E06.37

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220325/3909.52-4290.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	03/25/2021	03/25/2022							297,196		601,684								
SPX/CS/221010/3477.13-4050.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	10/09/2020	10/10/2022							83,843		270,155								
SPX/CS/221209/3668.10-4273.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	12/10/2020	12/09/2022							66,021		149,144								
SPX/CS/221223/3703.06-4314.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	12/24/2020	12/23/2022							84,752		179,856								
SPX/CS/230125/3855.36-4491.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	01/25/2021	01/25/2023							79,869		146,333								
SPX/CS/230210/3909.88-4495.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Goldman Sachs International	02/10/2021	02/10/2023							145,314		246,505								
SPX/CS/220125/3855.36-4144.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	01/25/2021	01/25/2022							2,172,750		5,689,979								
SPX/CS/220325/3909.52-4088.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	03/25/2021	03/25/2022							15,101		27,505								
SPX/CS/220325/4180.17-4587.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	03/25/2022							126,850		184,422								
SPX/CS/220425/4180.17-4441.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	04/23/2021	04/25/2022							164,324		232,935								
SPX/CS/220909/3339.19-3789.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/09/2022							85,654		256,802								
SPX/CS/220909/3339.19-3856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	MorganStanley	09/10/2020	09/09/2022							108,748		335,299								
SPX/AVGCS/211025/25/3465.39-3716.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	10/23/2020	10/25/2021							48,926		316,585								
SPX/AVGCS/220610/10/4239.18-4514.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Royal Bank of Canada	06/10/2021	06/10/2022							40,331		47,461								
SPX/CS/220624/4280.70-4612.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	06/25/2021	06/24/2022							74,531		75,438								
SPX/CS/230623/4280.70-4920.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Societe Generale	06/25/2021	06/23/2023							150,247		152,402								
SPX/AVGCS/210910/10/3339.19-3581.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	09/10/2021							36,115		383,700								
SPX/AVGCS/210910/10/3339.19-3585.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	12/15/2020	09/10/2021							15,400		73,987								
SPX/AVGCS/210910/10/3339.19-3623.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	SunTrust Bank	09/10/2020	09/10/2021							6,161		67,760								
SPX/AVGCS/220525/25/4188.13-4481.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	05/25/2021	05/25/2022							14,233		18,898								
SPX/CS/210723/3215.63-3408.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	07/23/2021	07/23/2021							2,916		80,079								
SPX/CS/220310/3898.81-4230.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	03/10/2021	03/10/2022							53,330		114,069								
SPX/CS/220325/2475.56-2859.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022							111,396		692,806								
SPX/CS/220408/4188.43-4593.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	05/10/2021	04/08/2022							121,233		169,203								
SPX/CS/220510/4188.43-4308.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	05/10/2021	05/10/2022							181,885		237,509								

E06.38

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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SPX/CS/220923/3298.46-3842.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022							117,658		354,753													
SPX/CS/220923/3298.46-3909.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022							165,413		514,525													
016999999. Subtotal - Purchased Options - Hedging Other - Put Options										2,090,463	10,998,816		15,432,901	XXX	45,231,152	(2,273,072)			(2,323,748)		XXX	XXX						
021999999. Subtotal - Purchased Options - Hedging Other										124,162,729	127,055,606		131,023,038	XXX	424,436,953	439,367			(96,614,961)		XXX	XXX						
028999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX						
035999999. Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX					
042999999. Subtotal - Purchased Options - Other														XXX									XXX	XXX				
043999999. Total Purchased Options - Call Options and Warrants										122,072,266	116,056,790		115,590,138	XXX	379,205,802	2,712,439			(94,291,213)		XXX	XXX						
044999999. Total Purchased Options - Put Options										2,090,463	10,998,816		15,432,901	XXX	45,231,152	(2,273,072)			(2,323,748)		XXX	XXX						
045999999. Total Purchased Options - Caps														XXX								XXX	XXX					
046999999. Total Purchased Options - Floors														XXX									XXX	XXX				
047999999. Total Purchased Options - Collars														XXX										XXX	XXX			
048999999. Total Purchased Options - Other														XXX										XXX	XXX			
049999999. Total Purchased Options										124,162,729	127,055,606		131,023,038	XXX	424,436,953	439,367			(96,614,961)		XXX	XXX						
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX				
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX										XXX	XXX			
SPX US 09/17/21 C4800 Index	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity	JPMorgan Chase Bank, 7H6GLXDRUGOFU57RNE97	06/23/2021	09/17/2021	100	48,000,000	4800.0		(10,797)					(1,453)												
065999999. Subtotal - Written Options - Hedging Other - Put Options											(10,797)			XXX		(1,453)							XXX	XXX				
070999999. Subtotal - Written Options - Hedging Other											(10,797)			XXX		(1,453)								XXX	XXX			
077999999. Subtotal - Written Options - Replications														XXX										XXX	XXX			
084999999. Subtotal - Written Options - Income Generation														XXX											XXX	XXX		
091999999. Subtotal - Written Options - Other														XXX											XXX	XXX		
092999999. Total Written Options - Call Options and Warrants														XXX											XXX	XXX		
093999999. Total Written Options - Put Options											(10,797)			XXX		(1,453)										XXX	XXX	
094999999. Total Written Options - Caps														XXX											XXX	XXX		
095999999. Total Written Options - Floors														XXX												XXX	XXX	
096999999. Total Written Options - Collars														XXX												XXX	XXX	
097999999. Total Written Options - Other														XXX												XXX	XXX	
098999999. Total Written Options											(10,797)			XXX		(1,453)											XXX	XXX
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX												XXX	XXX	
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX													XXX	XXX
USD/IRS/200701-250324/1.86%/L+1.4243%	General Business	NA	Interest Rate	Barclays Bank PLC (L	02/01/2021	03/24/2025	1	115,000,000	1.57443 / 1.86			229,110	(1,258,157)		(1,258,157)	(1,108,630)						1,110,659						
USD/IRS/210203-280203/0.803%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2028	1	10,000,000	0.1955 / 0.803				(197,170)		(197,170)	(222,145)						128,422						
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2051	1	5,000,000	0.1955 / 1.5875				(174,972)		(174,972)	(203,585)						136,007						
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2031	1	10,000,000	0.1955 / 1.106				(225,038)		(225,038)	(262,470)						154,894						
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2026	1	5,000,000	0.52051				(74,162)		(74,162)	(80,843)						53,601						
USD/IRS/210203-510203/1.5967%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2051	1	30,000,000	0.1955 / 1.5967				(982,104)		(982,104)	(1,154,918)						816,045						
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2031	1	150,000,000	0.1955 / 1.106				(3,375,573)		(3,375,573)	(3,937,048)						2,323,409						

E06-39

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2026	1	65,000,000	0.1955 / 0.52051				(964,103)		(964,103)	(1,050,953)				696,809																				
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2051	1	20,000,000	0.1955 / 1.5875				(699,886)		(699,886)	(814,340)				544,030																				
USD/IRS/210203-360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/04/2036	1	70,000,000	1.38387				(1,795,497)		(1,795,497)	(2,137,483)				1,337,329																				
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2031	1	50,000,000	0.1955 / 1.106				(1,125,191)		(1,125,191)	(1,312,349)				774,470																				
USD/IRS/210203-280203/0.803%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2028	1	10,000,000	0.1955 / 0.803				(197,170)		(197,170)	(222,145)				128,422																				
USD/IRS/210203-410203/1.50842%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/04/2041	1	10,000,000	1.50842				(298,282)		(298,282)	(352,257)				221,357																				
USD/IRS/210203-360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/04/2036	1	40,000,000	1.38387				(1,025,998)		(1,025,998)	(1,221,419)				764,188																				
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2026	1	10,000,000	0.1955 / 0.52051				(148,323)		(148,323)	(161,685)				107,201																				
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	02/01/2021	02/03/2051	1	5,000,000	0.1955 / 1.5875				(174,972)		(174,972)	(203,585)				136,007																				
USD/IRS/210512-310512/1.26	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	05/10/2021	05/12/2031	1	70,000,000	0.1675 / 1.26				906,131		906,131	(1,009,897)				1,099,310																				
USD/IRS/210512-510512/1.74	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank	05/10/2021	05/12/2051	1	25,000,000	0.1675 / 1.74				59,461		59,461	(112,853)				683,113																				
USD/IRS/210617-310616/1.46725%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Goldman Sachs International	06/16/2021	06/16/2031	1						3,351,948		3,351,948																									
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate																																								
SPENX USD CDS/250620/1%																																								
1129999999. Subtotal - Swaps - Hedging Other - Credit Default																																								
1169999999. Subtotal - Swaps - Hedging Other																																								
1229999999. Subtotal - Swaps - Replication																																								
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1399999999. Total Swaps - Other																																								
1409999999. Total Swaps																																								
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	06/30/2022	10,687		0.844131178				(634)		(634)	(634)				53																				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/31/2021	10,666		0.848122469				(704)		(704)	(704)				38																				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/30/2022	10,705		0.8399832				(634)		(634)	(634)				66																				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	06/30/2023	10,784		0.834829069				(563)		(563)	(563)				76																				
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/29/2023	14,409		0.828939952				(809)		(809)	(809)				114																				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/29/2023	49,969						(284)		(284)	(284)				395																				
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	06/30/2023	9,270						(241)		(241)	(241)				66																				
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	06/30/2022	9,307						(183)		(183)	(183)				47																				

E06.40

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/30/2022	9,260						(177)		(177)		(177)						57
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/31/2021	9,349						(131)		(131)		(131)						33
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	06/30/2022	84,608						9,230		9,230		9,230						423
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	12/29/2023	92,566						8,575		8,575		8,575						732
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	12/31/2021	82,519						8,952		8,952		8,952						293
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	06/30/2023	89,444						9,220		9,220		9,220						632
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	12/30/2022	86,805						9,040		9,040		9,040						532
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	02/01/2021	12/29/2023	2,360,120						196,726		196,726		196,726						18,652
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/31/2021	51,146						1,647		1,647		1,647						182
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/30/2022	43,263						1,200		1,200		1,200						265
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	06/30/2022	52,528						1,727		1,727		1,727						263
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/31/2021	40,917						1,317		1,317		1,317						145
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	12/30/2022	54,079						1,501		1,501		1,501						331
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	06/30/2022	42,023						1,382		1,382		1,382						210
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	06/30/2022	87,292						9,963		9,963		9,963						436
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	06/30/2023	44,742						1,208		1,208		1,208						316
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	03/09/2021	06/30/2023	55,927						1,510		1,510		1,510						395
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	12/31/2021	85,084						9,397		9,397		9,397						302
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	12/31/2021	76,805						8,482		8,482		8,482						273
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	12/31/2022	80,301						8,335		8,335		8,335						492
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	06/30/2023	82,457						8,308		8,308		8,308						583
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	06/30/2023	91,238						9,193		9,193		9,193						645
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02/01/2021	06/30/2022	78,819						8,996		8,996		8,996						394
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/17/2021	06/28/2024	3,274,204						276,306		276,306		276,306						28,339
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/17/2021	06/28/2024	60,758						5,127		5,127		5,127						526
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	27,638						553		553		553						218
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1,420,430						28,422		28,422		28,422						11,226
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	05/17/2021	12/30/2022	18,460						1,919		1,919		1,919						113

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																					
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1,775,538						35,528		35,528		35,528				14,032																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	34,548						691		691		691				273																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	2,435,041						202,971		202,971		202,971				19,244																						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	05/17/2021	06/30/2022	322,915						36,856		36,856		36,856				1,615																						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	05/17/2021	12/30/2022	70,433						7,321		7,321		7,321				431																						
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	05/17/2021	06/30/2022	2,440,634						278,565		278,565		278,565				12,203																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	25,492						2,125		2,125		2,125				201																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	34,538						4,294		4,294		4,294				299																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/30/2023	33,210						4,964		4,964		4,964				235																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/30/2022	31,773						5,233		5,233		5,233				159																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1,266,666						157,492		157,492		157,492				10,963																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/30/2022	32,429						5,050		5,050		5,050				199																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/29/2023	34,125						4,554		4,554		4,554				270																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/31/2021	31,128						5,227		5,227		5,227				110																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	06/30/2022	1,968						52		53		53				10																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/31/2021	1,910						50		50		50				6																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/30/2022	2,027						43		43		43				12																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	991						10		10		10				8																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	57,610						589		589		589				455																						
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	06/30/2023	2,064						44		44		44				15																						
1439999999. Subtotal - Forwards - Hedging Other																																											
1479999999. Subtotal - Forwards																																											
1509999999. Subtotal - SSAP No. 108 Adjustments																																											
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																											
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																											
1709999999. Subtotal - Hedging Other																																											
1719999999. Subtotal - Replication																																											
1729999999. Subtotal - Income Generation																																											
1739999999. Subtotal - Other																																											
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																											
1759999999 - Totals																																											

(a)	Code	Description of Hedged Risk(s)
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E06.42

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

(b)

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

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22	
														15	16	17						
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point	
ESU1	158	33,469,850	EMINI S&P SEP1	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	09/17/2021	Chicago Mercantile	06/22/2021	4,236.6900	4,291.5000	433,000	433,000	433,000			433,000	433,000	1,738,000	XXX	XXX	
1539999999. Subtotal - Long Futures - Hedging Other													433,000	433,000	433,000			433,000	433,000	1,738,000	XXX	XXX
HINI	45	8,465,622	HANG SENG JUL1	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	07/29/2021	GUODU FUTURES (HONG KONG)	06/28/2021	28,705.8449	28,630.0000	(170,651)	(170,651)	(170,651)					709,413	XXX	XXX	
1569999999. Subtotal - Long Futures - Other													(170,651)	(170,651)	(170,651)					709,413	XXX	XXX
1579999999. Subtotal - Long Futures													262,349	262,349	262,349			433,000	433,000	2,447,413	XXX	XXX
TUUI	325	65,000,000	2YR T-NOTES SEP1	General Business	NA	Interest Rate	09/30/2021	The Board of Trade	05/21/2021	110.3203	110.1602	(26,586)	(26,586)	(26,586)					113,750		200,000	
TYUI	629	62,900,000	10YR TNOTES SEP1	General Business	NA	Interest Rate	09/21/2021	The Board of Trade	05/21/2021	131.5625	132.5000	(589,688)	(589,688)	(589,688)					220,150		100,000	
WNU1	1,638	163,800,000	ULTRA BOND SEP1	General Business	NA	Interest Rate	09/21/2021	The Board of Trade	06/23/2021	183.9894	192.6875	14,247,537	14,247,537	14,247,537					10,647,000		100,000	
USU1	988	98,800,000	US T BONDS SEP1	General Business	NA	Interest Rate	09/21/2021	The Board of Trade	05/21/2021	155.8280	160.7500	4,862,922	4,862,922	4,862,922					3,458,000		100,000	
FVU1	1,320	132,000,000	5YR T NOTES SEP1	General Business	NA	Interest Rate	09/30/2021	The Board of Trade	05/21/2021	123.6020	123.4297	227,515	227,515	227,515					1,056,000		100,000	
UXYU1	1,168	116,800,000	TN SEP1	General Business	NA	Interest Rate	09/21/2021	The Board of Trade	05/21/2021	144.4195	147.2031	(3,251,266)	(3,251,266)	(3,251,266)					2,861,600		100,000	
1609999999. Subtotal - Short Futures - Hedging Other													15,470,434	15,470,434	15,470,434					18,356,500	XXX	XXX
1649999999. Subtotal - Short Futures													15,470,434	15,470,434	15,470,434					18,356,500	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													15,903,434	15,903,434	15,903,434			433,000	433,000	20,094,500	XXX	XXX
1719999999. Subtotal - Replication																					XXX	XXX
1729999999. Subtotal - Income Generation																					XXX	XXX
1739999999. Subtotal - Other													(170,651)	(170,651)	(170,651)					709,413	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
1759999999 - Totals													15,732,783	15,732,783	15,732,783			433,000	433,000	20,803,913	XXX	XXX

NONE

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

(a)	Code	Description of Hedged Risk(s)

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

E07

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		15,732,784	(12,250)	15,732,784	15,732,784	(12,250)	15,732,784	20,803,913	20,803,913
Bank of America,Nati	Y	Y	39,290,000		13,638,992			39,472,976		182,976		
Barclays Bank PLC (L	Y	Y	55,050,000		16,645,215	(1,258,157)		57,228,945	(1,258,157)	920,788	79,293	
BNP PARIBAS	Y	Y	16,930,000		6,998,503			17,057,626		127,626		
Citibank, National A	Y	Y	11,033,898		871,901			11,073,597		39,700		
Credit Suisse	Y	Y	3,200,000		664,125			3,158,351				
Goldman Sachs Intern	Y	Y	66,200,000		16,678,733			66,526,734		326,734		
JPMorgan Chase Bank,	Y	Y				(1,555,351)			(1,555,351)			
Mizuho	Y	Y	4,470,000		5,470,034		1,000,034	5,470,034		1,000,034	31,824	
MorganStanley	Y	Y	70,830,000		27,277,709			71,157,732		327,732		
Royal Bank of Canada	Y	Y	5,350,000		1,244,704			5,517,163		167,163		
Societe Generale	Y	Y	8,550,000		3,315,284			8,961,746		411,746	17,487	
Scotia Bank	Y	Y	4,571,000		416,493			4,679,278		108,278		
SunTrust Bank	Y	Y	17,730,000		4,807,688			17,779,017		49,017		
UBS	Y	Y	10,500,000		7,290,016			10,767,924		267,924		
Wells Fargo Bank, Na	Y	Y	106,680,000		27,091,395			106,973,584		293,584		
0299999999 - Total NAIC 1 Designation			420,384,898		132,410,792	(2,813,508)	1,000,034	425,824,708	(2,813,508)	4,223,302	128,604	
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					4,317,539	(11,458,439)		4,317,539	(11,458,439)		11,215,273	
0999999999 - Gross Totals			420,384,898		152,461,115	(14,284,197)	16,732,818	445,875,031	(14,284,197)	19,956,086	32,147,790	20,803,913
1. Offset per SSAP No. 64					5,260,258	(5,260,258)						
2. Net after right of offset per SSAP No. 64					147,200,857	(9,023,939)						

STATEMENT AS OF JUNE 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP Morgan Chase Bank,	Cash	7H6GLXDRUGGFU57RNE97		1,790,000		1,790,000		IV
				1,790,000		1,790,000	XXX	XXX
0199999999 - Total								

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, Nati	Cash	B4TYDEB6GKMZ0031MB27		39,290,000		XXX		IV
Barclays Bank PLC (L	Cash	G5GSEF7VJP5170UK5573		55,050,000		XXX		IV
BNP PARIBAS	Cash	549300WGB70006XZS54		16,930,000		XXX		IV
Citibank, National A	Cash	E570DZVZ7FF32TIEFA76		11,033,898		XXX		IV
Credit Suisse	Cash	E58DKGJYJYYJLN8C3868		3,200,000		XXX		IV
Goldman Sachs Intern	Cash	784F5XWPLTWKTBV3E584		66,200,000		XXX		IV
Mizuho	Cash	549300HHS3IITRSGD88H32		4,470,000		XXX		IV
Morgan Stanley	Cash	87GQIVDQLFKA7QJXC56		70,830,000		XXX		IV
Royal Bank of Canada	Cash	E571P3U3RHI GC71XB011		5,350,000		XXX		IV
Societe Generale	Cash	254900J6B390XMPVLV82		8,550,000		XXX		IV
Scotia Bank	Cash	L319ZG2KFGXZ61BMYR72		4,571,000		XXX		IV
SunTrust Bank	Cash	1YDQJBGJHY9T8XKCSX06		17,730,000		XXX		IV
UBS	Cash	549300W01FUSNYH0FL22		10,500,000		XXX		IV
Wells Fargo Bank, Na	Cash	KB1H1DSPRFMYMCLFXT09		106,680,000		XXX		IV
0299999999 - Total				420,384,898		XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
US Bank Minneapolis, MN					(1,481,971)	19,742,068	(500,599)	.XXX.
JP Morgan New York, NY					77,334,216	70,230,062	61,200,543	.XXX.
Wells Fargo San Francisco, CA					(40,214,180)	(11,258,515)	(10,637,661)	.XXX.
Citibank New York, NY					8,728,454	15,920,537	17,270,772	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			44,366,520	94,634,151	67,333,055	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			44,366,520	94,634,151	67,333,055	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			44,366,520	94,634,151	67,333,055	XXX

