

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

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

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2021



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 (Current) 4734 (Prior) NAIC Company Code 62200 Employer's ID Number 95-2496321

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 215 10th Street, Suite 1100 (Street and Number) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code) 515-393-3690 (Area Code) (Telephone Number)

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Carrie Jo Thomas (Name) 515-393-3690 (Area Code) (Telephone Number) carrie.thomas@gafq.com (E-mail Address) 508-460-2401 (FAX Number)

OFFICERS

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

OTHER

List of other officers including Anup Agarwal, Samuel Rawlings Barnett, Mark Francis Erickson, 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 SS: County of Polk

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

DocuSigned by: David Paul Wilken, President

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

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

Subscribed and sworn to before me this 11th day of October, 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 SEPTEMBER 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	8,262,035,921		8,262,035,921	7,355,293,487
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	554,748,231		554,748,231	555,260,078
3. Mortgage loans on real estate:				
3.1 First liens	1,017,359,918		1,017,359,918	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 (\$177,630,065), cash equivalents (\$96,879,839) and short-term investments (\$)	274,509,904		274,509,904	505,642,004
6. Contract loans (including \$ premium notes)	212,709,284	3,043,599	209,665,685	262,302,904
7. Derivatives	130,699,952		130,699,952	142,565,180
8. Other invested assets	385,391,151	270	385,390,881	352,729,796
9. Receivables for securities	7,327,184		7,327,184	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)	10,844,781,545	3,043,869	10,841,737,676	10,242,665,307
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	128,211,986		128,211,986	126,902,395
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	11,795,560	8,014,539	3,781,021	2,802,987
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	22,597,805		22,597,805	25,020,298
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	64,845,625		64,845,625	79,838,202
16.2 Funds held by or deposited with reinsured companies	1,226,882,929		1,226,882,929	1,222,836,683
16.3 Other amounts receivable under reinsurance contracts	93,989,296	7,113,406	86,875,890	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	30,657,058		30,657,058	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	7,328,377	7,328,377		
25. Aggregate write-ins for other than invested assets	31,523,019	4,912,210	26,610,809	26,800,558
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,463,771,888	30,412,401	12,433,359,487	11,882,122,405
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,463,771,888	30,412,401	12,433,359,487	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	19,819,546		19,819,546	21,219,755
2502. Third Party Receivable	7,093,471	4,780,766	2,312,705	5,139,800
2503. TPA Funding Deposit	4,478,558		4,478,558	441,003
2598. Summary of remaining write-ins for Line 25 from overflow page	131,444	131,444		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	31,523,019	4,912,210	26,610,809	26,800,558

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$5,791,173,114 less \$ included in Line 6.3 (including \$ Modco Reserve).....	5,791,173,114	5,591,246,082
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	618,684,314	618,047,527
4. Contract claims:		
4.1 Life	49,547,965	66,184,781
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$201,574 and coupons \$ due and unpaid	201,574	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).....	6,606,246	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	1,258,122	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 \$35,814,900 assumed and \$104,566,134 ceded	140,381,034	143,030,566
9.4 Interest Maintenance Reserve	352,540,207	283,706,178
10. Commissions to agents due or accrued-life and annuity contracts \$6,007,141 , accident and health \$ and deposit-type contract funds \$	6,007,141	4,949,404
11. Commissions and expense allowances payable on reinsurance assumed	176,343	178,499
12. General expenses due or accrued	14,723,451	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	1,167,259	1,287,895
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	74,319,718	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	39,757	
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	99,966,559	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	59,329,644	58,180,681
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	125,733,848	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	6,201,519	6,001,037
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,698,177,350	3,559,900,283
24.08 Derivatives	32,046,187	4,400,865
24.09 Payable for securities	5,827,013	15,547,800
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	432,756,502	409,957,383
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,516,864,867	11,032,526,463
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,516,864,867	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)	(12,824,279)	(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)	913,994,620	847,095,942
38. Totals of Lines 29, 30 and 37	916,494,620	849,595,942
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,433,359,487	11,882,122,405
DETAILS OF WRITE-INS		
2501. Derivative Collateral	381,292,306	384,191,344
2502. Litigation Reserves	23,987,200	24,774,327
2503. DXC Deferred Liability	22,915,129	991,712
2598. Summary of remaining write-ins for Line 25 from overflow page	4,561,867	
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	432,756,502	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	338,940,933	317,638,551	1,421,029,187
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	444,535,765	324,650,013	466,814,528
4. Amortization of Interest Maintenance Reserve (IMR)	14,102,746	12,336,794	17,191,310
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	16,194,228	14,653,442	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	650,667	1,451,517	1,633,903
9. Totals (Lines 1 to 8.3)	814,424,339	670,730,317	1,928,496,965
10. Death benefits	142,861,151	107,139,239	158,096,473
11. Matured endowments (excluding guaranteed annual pure endowments)	13,432	10,684	14,245
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,615,725	1,418,465	2,115,905
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	207,298,860	169,184,473	223,247,766
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,422,899	6,808,037	8,019,733
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	199,927,030	156,235,886	1,186,358,427
20. Totals (Lines 10 to 19)	555,139,097	440,796,784	1,577,852,550
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	50,580,771	64,236,967	84,407,833
22. Commissions and expense allowances on reinsurance assumed	2,302,179	3,114,918	1,625,698
23. General insurance expenses and fraternal expenses	52,690,222	96,542,326	124,981,991
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,189,051	13,958,582	18,640,629
25. Increase in loading on deferred and uncollected premiums	440,964	(4,822,640)	(11,066,977)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	176,442,700	139,047,344	247,456,182
28. Totals (Lines 20 to 27)	854,784,984	752,874,281	2,043,897,906
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(40,360,645)	(82,143,964)	(115,400,942)
30. Dividends to policyholders and refunds to members	3,870,712	2,423,060	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)	(44,231,357)	(84,567,024)	(121,188,375)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(7,909)	(118,615,688)	(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)	(44,223,448)	34,048,664	(23,670,586)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (5,484,507) (excluding taxes of \$ 22,030,888 transferred to the IMR)	44,834,482	15,026,597	(23,668,131)
35. Net income (Line 33 plus Line 34)	611,034	49,075,261	(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)	611,034	49,075,261	(47,338,717)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 12,972,901	118,783,760	(138,256,123)	(93,396,447)
39. Change in net unrealized foreign exchange capital gain (loss)	1,580,788	(7,335)	74,363
40. Change in net deferred income tax	(7,605,844)	(28,964,711)	5,407,356
41. Change in nonadmitted assets	(1,387,479)	(2,172,459)	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	(20,076,399)	(11,166,777)	(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	(8,842,083)	(5,366,729)	20,543,601
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(16,165,099)	(733,867)	(6,176,043)
54. Net change in capital and surplus for the year (Lines 37 through 53)	66,898,678	(137,592,740)	113,328,036
55. Capital and surplus, as of statement date (Lines 36 + 54)	916,494,620	598,675,166	849,595,942
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	685,443	1,420,037	1,595,373
08.302. Miscellaneous Income	23,897	31,480	38,530
08.303. Assumed Adj IMR Gains	(58,673)		
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)	650,667	1,451,517	1,633,903
2701. Funds Withheld Miscellaneous Expense	171,266,221	133,833,923	240,714,127
2702. Financing Fee	5,176,479	5,213,421	6,742,055
2703. Recaptured Ceded IMR			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	176,442,700	139,047,344	247,456,182
5301. Tax Sharing	(15,199,306)	224,102	(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)	(16,165,099)	(733,867)	(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	373,147,777	255,462,334	1,196,027,667
2. Net investment income	420,447,508	268,260,042	444,229,576
3. Miscellaneous income	28,840,303	(143,778,920)	(889,940,013)
4. Total (Lines 1 to 3)	822,435,588	379,943,456	750,317,230
5. Benefit and loss related payments	394,269,927	327,580,406	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	348,467,315	333,989,177	493,452,921
8. Dividends paid to policyholders	3,915,214	4,171,609	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)	746,858,787	665,741,192	796,887,998
11. Net cash from operations (Line 4 minus Line 10)	75,576,801	(285,797,736)	(46,570,768)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,388,948,271	1,252,006,295	1,671,570,631
12.2 Stocks	129,210,330	19,879,600	19,879,600
12.3 Mortgage loans	45,956,988	24,966,886	31,489,326
12.4 Real estate			
12.5 Other invested assets	60,670,378	1,318,892,026	9,692,564
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(41,175,180)	4,568,228	12,118,690
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,583,610,787	2,620,313,035	1,744,750,811
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,173,235,012	1,884,943,476	2,426,228,602
13.2 Stocks	(37,696,751)	19,599,999	139,599,999
13.3 Mortgage loans		25,250,000	25,250,000
13.4 Real estate			
13.5 Other invested assets	18,183,429	46,172,464	76,446,040
13.6 Miscellaneous applications	2,212,723	1,261,855,423	4,859,432
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,155,934,413	3,237,821,362	2,672,384,073
14. Net increase (or decrease) in contract loans and premium notes	(50,727,653)	2,768,124	2,854,792
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(521,595,973)	(620,276,451)	(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	636,787	114,772,948	116,102,973
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	214,250,286	187,289,179	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)	214,887,073	252,059,905	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)	(231,132,099)	(654,014,282)	(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)	274,509,904	171,299,511	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 tax-free exchange	12,063,683		(161,791,084)
20.0003. Remitted bonds to settle ceded reinsurance obligations		(38,640,227)	

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	537,866,474	512,716,959	751,446,692
3. Ordinary individual annuities	2,200	2,200	14,200
4. Credit life (group and individual)			
5. Group life insurance	11,649	14,062	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)	537,880,323	512,733,221	751,573,693
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	537,880,323	512,733,221	751,573,693
14. Deposit-type contracts		115,000,000	115,000,000
15. Total (Lines 13 and 14)	537,880,323	627,733,221	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 \$10,196,083 for the period ended September 30, 2021 and decreased by \$5,075,054 for the period ended December 31, 2020, respectively and the Company's statutory surplus decreased by \$243,969,121 and decreased by \$265,610,699 as of September 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 #	09/30/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 611,034	\$ (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	(10,196,083)	(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>\$ 10,807,117</u>	<u>\$ (42,263,663)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 916,494,620	\$ 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	(243,969,121)	(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>\$ 1,160,463,741</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:

- 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.
- 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.
- 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.
- 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.
- 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.
- 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	\$	\$	\$	\$	\$ 1,017,359,918	\$	\$ 1,017,359,918
(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 September 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..... \$.....(19,823,570)
 - 2. 12 months or longer..... (2,047,554)
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months..... \$... 674,453,134
 - 2. 12 months or longer..... 17,348,442
- (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	0.014	0.014
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	0.278	0.278
j. On deposit with states	4,023,696				4,023,696	4,030,758	(7,062)		4,023,696	0.032	0.032
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	921,299,276				921,299,276	890,442,596	30,856,680		921,299,276	7.392	7.410
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 961,712,972	\$	\$	\$	\$ 961,712,972	\$ 931,424,354	\$ 30,288,618	\$	\$ 961,712,972	7.716 %	7.735 %

(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	\$ 274,509,904	\$ 274,509,904	2.202 %	2.208 %
b. Schedule D, Part 1	106,492,402	106,492,402	0.854	0.857
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)	\$ 381,002,306	\$ 381,002,306	3.057 %	3.064 %
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)	\$ 381,002,306	3.308 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	09/30/2021	12/31/2020	09/30/2021	12/31/2020	09/30/2021	12/31/2020
(1) Bonds - amortized cost	1	4	\$ 2,042,093	\$ 21,516,071	\$ 2,069,922	\$ 31,756,360
(2) LB & SS - amortized cost	17		91,399,838		136,441,753	
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	18	4	\$ 93,441,931	\$ 21,516,071	\$ 138,511,675	\$ 31,756,360

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	
(2) Aggregate amount of investment income	\$ 4,191,876	\$

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 September 30, 2021, and December 31, 2020, respectively.

Notes to the Financial Statements

6. Joint Ventures, Partnerships and Limited Liability Companies (Continued)

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 September 30, 2021, and December 31, 2020, respectively.

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of September 30, 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 \$98,653,764 and \$138,164,317 as of September 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 September 30, 2021, the Company owned market traded bonds of KKR, with an NAIC rating of 1 and 2. The carrying value of these bonds was \$215,488,203, and a market value of \$215,340,000. The purchase of these securities constituted arms-length transactions.

As of December 30, 2020, the Company owned market traded bonds of Goldman Sachs, with an NAIC rating of 2, carrying value of \$62,454,653, and a market value of \$89,676,212. The purchase of these securities constituted arms-length transactions. Prior to the KKR transaction, Goldman Sachs was a related party.

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

During 2021, bonds and cash with an aggregate value of \$115,692,592 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 July 12, 2021, the Company entered into a Credit Agreement with Bobcat Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111 million to Bobcat Funded 2021-A Financing L.P. The Company and Bobcat Funded 2021-A Financing L.P. are both indirect subsidiaries of KKR & Co. Inc., the Company's ultimate controlling person.

On July 12, 2021, the Company entered into a Credit Agreement with Husky Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111 million to Husky Funded 2021-A Financing L.P. The Company and Husky Funded 2021-A Financing L.P. are both indirect subsidiaries of KKR & Co. Inc., the Company's ultimate controlling person.

Notes to the Financial Statements

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

On July 9, 2021, Forethought Life Insurance Company ("FLIC"), a holding company system affiliate, issued a loan of \$150 million at a rate of 0.12% per annum, with a maturity date of August 30, 2021 to the Company. On August 30, 2021 FLIC extended the maturity date of the loan to September 30, 2021.

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

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") under which GAFC 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.

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

D. Amounts Due to or From Related Parties

As of September 30, 2021, and December 31, 2020, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$6,201,519 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.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR. KKR provides investment management services across the Company. The Company recorded expenses for these agreements of \$10,661,977 as of September 30, 2021.

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 \$5,176,478 and \$6,742,055 payable at September 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.

Notes to the Financial Statements

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

(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	\$.....	\$..... 574,149,098	\$..... 115,556,062	\$..... (458,593,035)
CAPE VERITY III		1,245,798,088	337,311,986	(908,486,102)
GOTHAM		160,966,952	30,698,277	(130,268,675)

(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 \$655,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$.....	\$.....	\$.....
(b) Membership stock - Class B	10,000,000	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	\$... 655,000,000		
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	Eligible for Redemption					
	(1) Current Year Total (2+3+4+5+6)	(2) Not 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)	\$..... 1,025,734,794	\$..... 921,299,276	\$..... 615,000,000
2. Current year general account total collateral pledged	1,025,734,794	921,299,276	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

Notes to the Financial Statements

11. Debt (Continued)

(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)	\$ 1,025,734,794	\$ 926,828,283	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,025,734,794	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

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	615,000,000	615,000,000		\$ 615,624,741
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 615,624,741</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) Total (2+3)	(2) General Account	(3) 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

Notes to the Financial Statements

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

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2021	12/31/2020	09/30/2021	12/31/2020	09/30/2021	12/31/2020
a. Service cost	\$ 33,079	\$ 49,196	\$	\$	\$	\$
b. Interest cost	188,125	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>\$ 221,204</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

(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 September 30, 2021 and December 31, 2020 was \$1,640,246 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.

Notes to the Financial Statements

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

- 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 \$92,192,166 and \$(13,618,693) as of September 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 September 30, 2021 commitments to make additional investments to joint ventures, LLCs and partnerships total \$10,563,780.

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

B. Assessments

Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.

- C. Gain Contingencies - Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable
- E. Joint and Several Liabilities

Pursuant to the Coinsurance Agreement between the Company and Aviva Life and Annuity Company dated as of October 2, 2013, the reinsurance liabilities assumed from Aviva Life and Annuity Company include certain third-party claims.

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

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

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

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

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 \$23,987,200 and \$24,774,327 at September 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

Notes to the Financial Statements

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 \$370,347,634 as of September 30, 2021. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$379,212,306 from counterparties as of September 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

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)	\$ 5,899,103	\$	\$	\$	\$ 5,899,103
DERIVATIVE ASSETS	4,525,794	10,635,306			15,161,100
Total assets at fair value/NAV	\$ 10,424,897	\$ 10,635,306	\$	\$	\$ 21,060,203
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ 14,892,919	\$ 17,153,268	\$	\$	\$ 32,046,187
Total liabilities at fair value	\$ 14,892,919	\$ 17,153,268	\$	\$	\$ 32,046,187

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

Description	Ending balance as of 06/30/2021	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 09/30/2021
a. Assets										
COMMON STOCK	\$ 81,470,925	\$	\$	\$ 50,953,139	\$ (48,559,592)	\$	\$	\$ (83,864,472)	\$	\$ -
Total assets	\$ 81,470,925	\$	\$	\$ 50,953,139	\$ (48,559,592)	\$	\$	\$ (83,864,472)	\$	\$ -
b. Liabilities										
Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended September 30, 2021.

(4) The Company does not own and common stock with fair value measurements in level 2 or 3 at September 30, 2021.

(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	\$ 9,176,301,394	\$ 8,262,035,921	\$ 1,430,457	\$ 6,419,353,338	\$ 2,755,517,599	\$	\$
CML	1,089,520,974	1,017,359,918			1,089,520,974		
OIA	54,783,742	270,874,771		4,658,074	50,125,668		145,017,524
INVESTMENT IN LLC		114,516,109					114,516,109
COMMON STOCK	40,499,103	40,499,103	5,899,103		34,600,000		
INVESTMENT IN SUB		514,249,127					514,249,127
CASH AND EQUIVALENTS	274,509,904	274,509,904	274,509,904				
DERIVATIVES	374,669,072	130,699,952	4,525,794	370,143,278			
TOTAL ASSETS	11,010,284,189	10,624,744,805	286,365,258	6,794,154,690	3,929,764,241		773,782,760
DERIVATIVE LIABILITIES	32,046,187	32,046,187	14,892,919	17,153,268			
TOTAL LIABILITIES	32,046,187	32,046,187	14,892,919	17,153,268			

D. Not Practicable to Estimate Fair Value

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$ 13,657,058	%		1
BA Common Stock	5,730,532			1
BA Common Stock	11,781,154			1
BA Common Stock	9,334,531			1
BA Common Stock	4,840,705			1
BA Common Stock	95,451,277			1
BA Common Stock	4,222,166			1
BA Common Stock	1			1
BA Common Stock	100			1
Common Stock	514,249,127			2
Common Stock	114,516,109			3

Explanations

- 1: 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.
- 2: Investments in subsidiaries are valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- 3: Affiliated common stock is valued using the financial statements of the underlying related subsidiaries to approximate fair value.

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 \$4,023,696 and \$4,030,758 at September 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 September 30, 2021 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 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	\$ 4,568,092	\$ 4,453,393	\$ 4,566,260	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	\$ 4,568,092	\$ 4,453,393	\$ 4,566,260	\$

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

G. Retained Assets - Not Applicable

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

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

Notes to the Financial Statements

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through November 11, 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

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 September 30, 2021 and the year ended December 31, 2020 was \$3,870,713 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	Philadelphia, PA	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
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 62,454,653 | \$ 215,817,385 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 433,025,010 | \$ 514,249,127 |
| 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 | \$ 730,066,512 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
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
- 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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 1,017,359,918
- 1.14 Total Mortgages in Good Standing \$ 1,017,359,918
- 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) \$ 1,017,359,918
- 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 SEPTEMBER 30, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

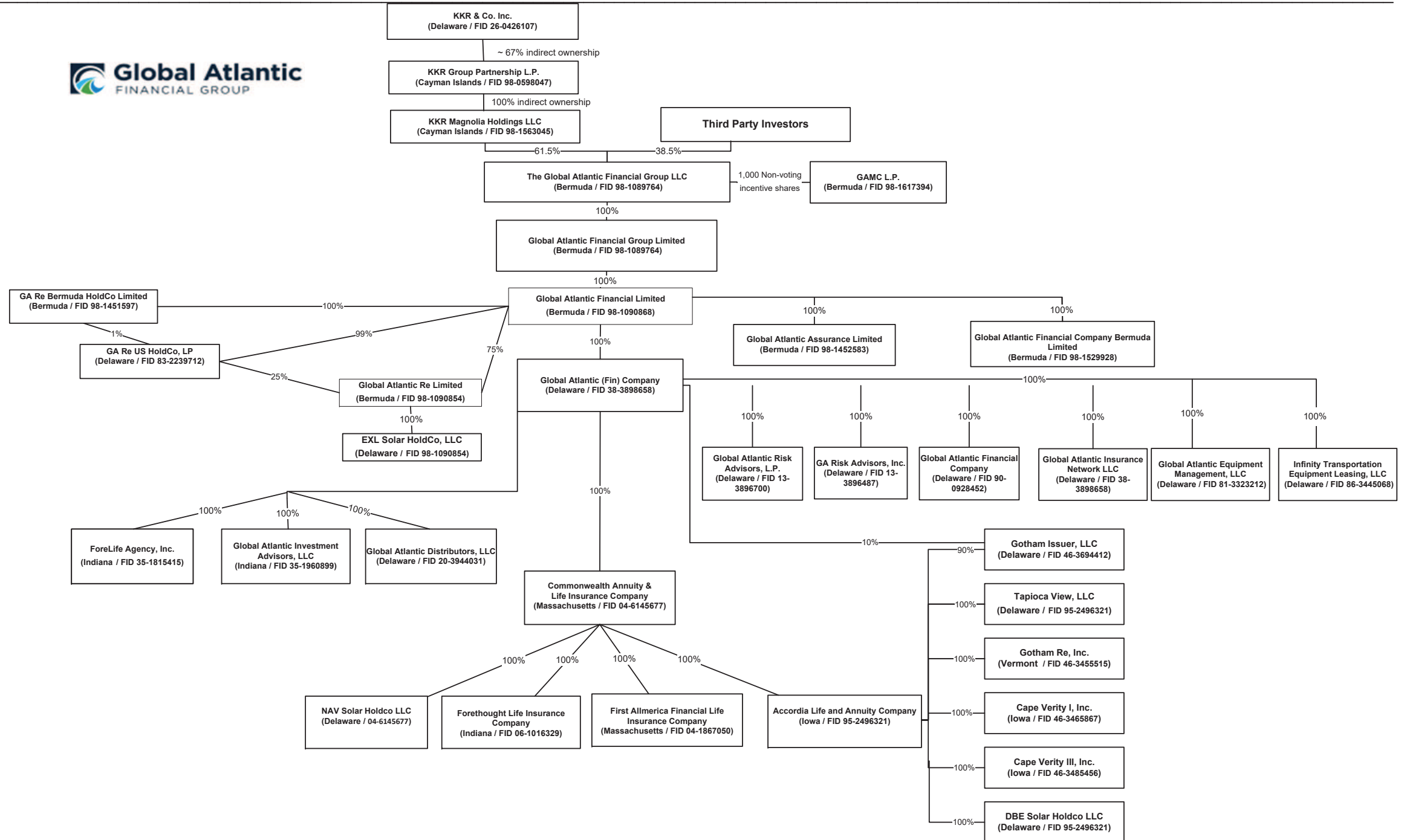
States, Etc.	1	Direct Business Only					7
		Life Contracts		4	5	6	
		2	3				
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	4,764,786				4,764,786
2. Alaska	AK	L	370,207				370,207
3. Arizona	AZ	L	12,192,540				12,192,540
4. Arkansas	AR	L	1,586,067				1,586,067
5. California	CA	L	123,587,685				123,587,685
6. Colorado	CO	L	8,588,445	2,200			8,590,645
7. Connecticut	CT	L	4,505,023				4,505,023
8. Delaware	DE	L	3,261,146				3,261,146
9. District of Columbia	DC	L	290,595				290,595
10. Florida	FL	L	42,570,899				42,570,899
11. Georgia	GA	L	19,239,570				19,239,570
12. Hawaii	HI	L	8,530,664				8,530,664
13. Idaho	ID	L	1,757,278				1,757,278
14. Illinois	IL	L	13,085,127				13,085,127
15. Indiana	IN	L	7,465,630				7,465,630
16. Iowa	IA	L	15,920,708				15,920,708
17. Kansas	KS	L	2,977,653				2,977,653
18. Kentucky	KY	L	5,791,679				5,791,679
19. Louisiana	LA	L	10,130,789				10,130,789
20. Maine	ME	L	801,925				801,925
21. Maryland	MD	L	6,319,805				6,319,805
22. Massachusetts	MA	L	4,782,238				4,782,238
23. Michigan	MI	L	10,884,115				10,884,115
24. Minnesota	MN	L	15,170,687				15,170,687
25. Mississippi	MS	L	1,840,392				1,840,392
26. Missouri	MO	L	4,432,974				4,432,974
27. Montana	MT	L	261,647				261,647
28. Nebraska	NE	L	3,854,725				3,854,725
29. Nevada	NV	L	7,469,144				7,469,144
30. New Hampshire	NH	L	788,107				788,107
31. New Jersey	NJ	L	29,119,281				29,119,281
32. New Mexico	NM	L	1,127,833				1,127,833
33. New York	NY	N	11,592,422				11,592,422
34. North Carolina	NC	L	14,030,970				14,030,970
35. North Dakota	ND	L	722,688				722,688
36. Ohio	OH	L	16,261,176				16,261,176
37. Oklahoma	OK	L	5,175,687				5,175,687
38. Oregon	OR	L	2,789,785				2,789,785
39. Pennsylvania	PA	L	13,198,925				13,198,925
40. Rhode Island	RI	L	495,669				495,669
41. South Carolina	SC	L	6,150,233				6,150,233
42. South Dakota	SD	L	1,419,520				1,419,520
43. Tennessee	TN	L	8,539,534				8,539,534
44. Texas	TX	L	46,190,253				46,190,253
45. Utah	UT	L	9,970,189				9,970,189
46. Vermont	VT	L	284,124				284,124
47. Virginia	VA	L	7,916,368				7,916,368
48. Washington	WA	L	7,972,898				7,972,898
49. West Virginia	WV	L	935,932				935,932
50. Wisconsin	WI	L	5,089,647				5,089,647
51. Wyoming	WY	L	1,053,292				1,053,292
52. American Samoa	AS	N	1,638				1,638
53. Guam	GU	N					
54. Puerto Rico	PR	N	410,073				410,073
55. U.S. Virgin Islands	VI	N	6,583				6,583
56. Northern Mariana Islands	MP	N	342				342
57. Canada	CAN	N	31,844				31,844
58. Aggregate Other Aliens	OT	XXX	2,136,636				2,136,636
59. Subtotal	XXX		535,845,795	2,200			535,847,995
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		2,528,625				2,528,625
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		754,824				754,824
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		539,129,244	2,200			539,131,444
96. Plus Reinsurance Assumed	XXX		51,520,738				51,520,738
97. Totals (All Business)	XXX		590,649,982	2,200			590,652,182
98. Less Reinsurance Ceded	XXX		248,278,590	2,200			248,278,790
99. Totals (All Business) less Reinsurance Ceded	XXX		342,373,392				342,373,392
DETAILS OF WRITE-INS							
58001. ZZZ other Alien	XXX		2,136,636				2,136,636
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		2,136,636				2,136,636
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.....

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



STATEMENT AS OF SEPTEMBER 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		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	.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	61.500	KKR Group Partnership L.P.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	Third Party Investors	Ownership	38.500	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		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
..3891	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		
			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	..BMJ	..NIA	Global Atlantic Financial Limited	Ownership	..100.000	The Global Atlantic Financial Group LLC		
			98-1451597				GA Re Bermuda HoldCo Limited	..BMJ	..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.	N/A

Explanation:

1. The Company has no Trusteed Surplus.
2. The Company does not have any Medicare Part D coverage business.
3. The Company has no indexed annuity contracts.
4. The Company has no indexed annuity contracts.
5. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
6. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.

Bar Code:

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

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	131,444	131,444		
2597. Summary of remaining write-ins for Line 25 from overflow page	131,444	131,444		

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	31,055	
2597. Summary of remaining write-ins for Line 25 from overflow page	4,561,867	

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	667,199	747,893
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(638,343)	(61,682)
7. Deduct amounts received on disposals	45,956,988	31,489,326
8. Deduct amortization of premium and mortgage interest points and commitment fees	469,346	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)	1,017,359,918	1,063,757,396
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,017,359,918	1,063,757,396
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,017,359,918	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	16,728,605	73,112,141
2.2 Additional investment made after acquisition	1,454,824	3,333,899
3. Capitalized deferred interest and other		
4. Accrual of discount	821	294
5. Unrealized valuation increase (decrease)	74,276,619	(26,428,682)
6. Total gain (loss) on disposals	871,052	
7. Deduct amounts received on disposals	60,670,378	9,692,564
8. Deduct amortization of premium and depreciation	458	
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)	385,391,151	352,730,066
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	385,390,881	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	2,138,152,157	2,727,619,685
3. Accrual of discount	2,767,426	23,130,303
4. Unrealized valuation increase (decrease)	80,592,022	(57,483,658)
5. Total gain (loss) on disposals	191,094,115	39,712,515
6. Deduct consideration for bonds and stocks disposed of	1,517,954,948	1,600,512,168
7. Deduct amortization of premium	(11,851,977)	25,905,713
8. Total foreign exchange change in book/adjusted carrying value	(4,484,978)	613,957
9. Deduct current year's other than temporary impairment recognized	(20,939)	15,478,950
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,191,876	5,831,171
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,816,784,152	7,910,553,566
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,816,784,152	7,910,553,566

STATEMENT AS OF SEPTEMBER 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)	4,517,522,017	451,626,191	266,349,039	54,087,383	4,175,209,877	4,517,522,017	4,756,886,552	4,228,319,865
2. NAIC 2 (a)	3,300,126,839	157,403,534	77,899,276	(27,409,307)	3,432,276,967	3,300,126,839	3,352,221,790	3,019,682,297
3. NAIC 3 (a)	39,627,804	4,845,488	3,344,582	4,841,789	37,050,835	39,627,804	45,970,499	57,084,620
4. NAIC 4 (a)	11,078,205	718,503		1,718,440	20,204,498	11,078,205	13,515,148	28,690,636
5. NAIC 5 (a)	66,134,875	18,777,825	1,514,411	10,043,643	40,992,904	66,134,875	93,441,932	21,516,069
6. NAIC 6 (a)								
7. Total Bonds	7,934,489,740	633,371,541	349,107,308	43,281,948	7,705,735,081	7,934,489,740	8,262,035,921	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	7,934,489,740	633,371,541	349,107,308	43,281,948	7,705,735,081	7,934,489,740	8,262,035,921	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	Premium	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	188,852,729
3. Unrealized Valuation increase/(decrease)	(13,222,083)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	309,144,086
6. Considerations received/(paid) on terminations	343,730,992
7. Amortization	(177,535,643)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	5,620,370
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	109,020,886
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	109,020,886

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	(10,367,125)
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	
3.14 Section 1, Column 18, prior year	(8,639,025)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	
3.24 Section 1, Column 19, prior year plus	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	(8,639,025)
4.1 Cumulative variation margin on terminated contracts during the year	(12,248,072)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(12,248,072)
4.23 SSAP No. 108 adjustments	(12,248,072)
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)	(10,367,125)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(10,367,125)

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.....	109,020,889
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(10,367,125)
3. Total (Line 1 plus Line 2).....	98,653,764
4. Part D, Section 1, Column 6.....	137,557,205
5. Part D, Section 1, Column 7.....	(38,903,440)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
	Fair Value Check
7. Part A, Section 1, Column 16.....	352,990,009
8. Part B, Section 1, Column 13.....	(10,367,125)
9. Total (Line 7 plus Line 8).....	342,622,884
10. Part D, Section 1, Column 9.....	381,523,992
11. Part D, Section 1, Column 10.....	(38,901,108)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	21,384,203
14. Part B, Section 1, Column 20.....	23,287,558
15. Part D, Section 1, Column 12.....	44,671,761
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	3,339,803,298	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	3,721,113,496	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)	96,879,839	478,190,037
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	96,879,839	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 SEPTEMBER 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					13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	City	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)							
805143021	Toms River	NJ		06/11/2001	07/01/2021	72,451							72,451		72,451			
805143062	Toms River	NJ		10/31/2003	07/01/2021	27,164							27,164		27,164			
0199999. Mortgages closed by repayment						99,615							99,615		99,615			
155151046	Irvine	CA		04/20/2015		130,290							130,290		130,290			
5300003	Irving	TX		10/02/2017		92,862							92,862		92,862			
5300070	Conway	AR		12/04/2019		183,350							183,350		183,350			
5300071	Conway	AR		12/05/2019		420,910							420,910		420,910			
805142452	West Covina	CA		02/04/2015		43,830							43,830		43,830			
805142478	Chattanooga	TN		03/11/2015		47,854							47,854		47,854			
805142486	Goodlettsville	TN		03/12/2015		84,112							84,112		84,112			
805143047	Laguna Beach	CA		10/16/2002		27,150		(1,064)			(1,064)		26,086		26,086			
805143112	Athens	GA		08/31/2005		192,792		(5,059)			(5,059)		187,733		187,733			
805143138	Durango	CO		07/20/2006		393,450		(22,301)			(22,301)		371,149		371,149			
805143161	Shakopee	MN		12/07/2007		127,836		(829)			(829)		127,008		127,008			
805143179	Salem	OR		08/01/2007		77,159							77,159		77,159			
805143286	Madison	WI		09/01/2011		20,057		390			390		20,448		20,448			
805143294	Berkeley	CA		06/30/2011		168,492		5,366			5,366		173,858		173,858			
805143310	Tempe	AZ		10/31/2011		132,730		(454)			(454)		132,276		132,276			
805143328	Washington	DC		12/15/2011		85,394		3,626			3,626		89,020		89,020			
805143336	Vancouver	WA		01/06/2012		94,739		(1,740)			(1,740)		93,000		93,000			
805143344	Huntington Beach	CA		01/31/2012		97,287		1,429			1,429		98,716		98,716			
805143351	Ankeny	IA		04/18/2013		76,770		4,410			4,410		81,180		81,180			
805143369	Plymouth	MN		04/02/2012		72,722		1,308			1,308		74,030		74,030			

STATEMENT AS OF SEPTEMBER 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	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
805143385	San Mateo	CA		05/24/2012		65,780		(148)			(148)	65,632	65,632			
805143401	Phoenix	AZ		07/11/2012		269,144		2,953			2,953	272,097	272,097			
805143427	Palm Beach Gardens	FL		06/29/2012		365,076		(1,434)			(1,434)	363,642	363,642			
805143476	Ankeny	IA		03/05/2012		15,759		1,211			1,211	16,970	16,970			
805143492	Franklin	NJ		03/18/2008		96,921		(1,049)			(1,049)	95,871	95,871			
805151008	Costa Mesa	CA		03/19/2015		17,449						17,449	17,449			
80515100A	Costa Mesa	CA		08/30/2018		5,416						5,416	5,416			
805151222	Irvine	CA		04/07/2015		210,824						210,824	210,824			
805151289	San Pedro	CA		03/19/2015		35,482						35,482	35,482			
80515128A	San Pedro	CA		08/30/2018		14,801						14,801	14,801			
805151297	Santa Clara	CA		03/19/2015		46,431						46,431	46,431			
80515129A	Santa Clara	CA		08/30/2018		7,749						7,749	7,749			
805151305	Vancouver	WA		03/19/2015		26,394						26,394	26,394			
80515130A	Vancouver	WA		08/30/2018		6,244						6,244	6,244			
805151313	Vancouver	WA		03/19/2015		30,531						30,531	30,531			
80515131A	Vancouver	WA		08/30/2018		7,992						7,992	7,992			
805151370	Dallas	TX		07/10/2015		187,829						187,829	187,829			
805151461	Bonita Springs	FL		07/30/2015		73,002						73,002	73,002			
805151727	Bellevue	WA		10/09/2015		19,706						19,706	19,706			
805151930	Lexington	KY		12/14/2015		236,138						236,138	236,138			
805152162	Tuscaloosa	AL		12/16/2015		79,146						79,146	79,146			
805161320	Santa Monica	CA		06/01/2016		162,644						162,644	162,644			
805161387	Seattle	WA		06/28/2016		112,464						112,464	112,464			
805161718	Brownstown	MI		09/15/2016		275,687						275,687	275,687			
805161882	Homewood	AL		10/03/2016		115,953						115,953	115,953			
805161908	Decatur	GA		11/14/2016		164,045						164,045	164,045			
805162138	Austin	TX		11/02/2016		86,260						86,260	86,260			
805162245	Pembroke Pines	FL		12/22/2016		74,145						74,145	74,145			
805162328	Dallas	TX		12/09/2016		64,511						64,511	64,511			
805162369	Santa Monica	CA		02/06/2017		68,988						68,988	68,988			
805162385	Hamilton Township	NJ		12/29/2016		53,143						53,143	53,143			
805162419	Luterville	MD		02/28/2017		79,351		263			263	79,613	79,613			
805171113	Manhattan Beach	CA		03/02/2017		174,622						174,622	174,622			
805172004	Portsmouth	VA		10/10/2017		41,666						41,666	41,666			
805172228	Mesa	AZ		12/11/2017		46,818						46,818	46,818			
805172384	Skokie	IL		02/21/2018		52,717						52,717	52,717			
805181047	Portland	OR		03/12/2018		51,799						51,799	51,799			
805181179	San Antonio	TX		04/24/2018		89,263						89,263	89,263			
805181203	Atlanta	GA		05/01/2018		56,585						56,585	56,585			
805181310	New Castle	PA		07/13/2018		40,436						40,436	40,436			
805181328	Hermitage	PA		07/13/2018		49,767						49,767	49,767			
805181989	Indian Land	SC		08/28/2018		55,179						55,179	55,179			
805182383	Delray Beach	FL		12/17/2018		29,906						29,906	29,906			
805195054	Alhambra	CA		06/23/2017		52,989						52,989	52,989			
805195088	Vancouver	WA		08/10/2017		33,411						33,411	33,411			
805195096	Vancouver	WA		08/10/2017		50,751						50,751	50,751			
805195112	Los Angeles	CA		09/06/2017		57,873						57,873	57,873			
805195153	Tampa	FL		12/14/2018		47,806		(50)			(50)	47,756	47,756			
805195161	Ashburn	VA		12/21/2018		31,806						31,806	31,806			
0299999 - Mortgages with partial repayments						6,608,186		(13,172)			(13,172)	6,595,013	6,595,013			
0599999 - Totals						6,707,801		(13,172)			(13,172)	6,694,629	6,694,629			

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STATEMENT AS OF SEPTEMBER 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									
BGA06B-EP-2	LENNAR CORPORATION		US	LENNAR CORPORATION		11/12/2015			45,623			0.000
1999999	Joint Venture Interests - Common Stock - Unaffiliated								45,623			XXX
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	07/27/2021		1,802,993				0.000
2799999	Surplus Debentures, etc - Unaffiliated							1,802,993				XXX
000000-00-0	RABBI TRUST								51,233			
4699999	Any Other Class of Assets - Unaffiliated								51,233			XXX
4899999	Total - Unaffiliated							1,802,993	96,856			XXX
4999999	Total - Affiliated											XXX
5099999	Totals							1,802,993	96,856			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 Recogn- ized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND		DE	Various	05/26/2015	07/20/2021	2,800,632							2,800,632	2,800,632				278,364
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Various	10/28/2018	09/14/2021	925,447							925,447	925,447				315,502
BGA06B-EP-2	LENNAR CORPORATION		US	LENNAR CORPORATION	11/12/2015	09/14/2021	1,916,424							1,916,424	1,916,424				762,458
1999999	Joint Venture Interests - Common Stock - Unaffiliated						5,642,503							5,642,503	5,642,503				1,356,324
000000-00-0	RABBI TRUST					09/30/2021	49,049							49,049	49,049				
4699999	Any Other Class of Assets - Unaffiliated						49,049							49,049	49,049				
4899999	Total - Unaffiliated						5,691,552							5,691,552	5,691,552				1,356,324
4999999	Total - Affiliated																		
5099999	Totals						5,691,552							5,691,552	5,691,552				1,356,324

STATEMENT AS OF SEPTEMBER 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
00507V-AQ-2	ACTIVISION BLIZZARD INC		.08/09/2021	MORGAN STANLEY & CO. LLC		977,768	1,100,000	11,153	2.A FE
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,109,218	1,100,000	7,358	1.F FE
01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	C.	.07/27/2021	MORGAN STANLEY & CO. LLC		1,804,018	1,680,000	12,857	2.B FE
02079K-AG-2	ALPHABET INC		.08/09/2021	MORGAN STANLEY & CO. LLC		3,930,100	4,443,000	48,873	1.C FE
03027X-AW-0	AMERICAN TOWER CORP		.07/27/2021	MORGAN STANLEY & CO. LLC		564,700	500,000	8,656	2.C FE
038222-AP-0	APPLIED MATERIALS INC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,100,187	1,100,000	5,882	1.G FE
03836W-AC-7	ESSENTIAL UTILITIES INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,493,345	2,032,000	21,239	2.B FE
05971K-AC-3	BANCO SANTANDER SA	C.	.07/27/2021	MORGAN STANLEY & CO. LLC		457,380	415,000	1,220	1.F FE
05990Q-AV-5	BAFC 2015-R3 7A2 - CMO/RMBS	C.	.09/27/2021	Direct		23,814	23,814		1.D FM
06738E-AJ-4	BARCLAYS PLC	C.	.08/09/2021	MORGAN STANLEY & CO. LLC		1,472,361	1,100,000	27,913	2.B FE
075887-BX-6	BECTON DICKINSON AND CO		.08/09/2021	MORGAN STANLEY & CO. LLC		2,749,952	2,192,000	18,479	2.C FE
075887-CX-3	BECTON DICKINSON AND CO		.08/09/2021	MORGAN STANLEY & CO. LLC		1,232,352	1,100,000	9,390	2.C FE
09062X-AJ-2	BIOGEN INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,451,024	2,420,000	35,611	2.A FE
101137-AU-1	BOSTON SCIENTIFIC CORP		.08/09/2021	MORGAN STANLEY & CO. LLC		3,938,099	3,045,000	63,607	2.B FE
10373Q-BP-4	BP CAPITAL MARKETS AMERICA INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,525,273	2,563,000	11,508	1.F FE
110122-DL-9	BRISTOL-MYERS SQUIBB CO		.07/27/2021	MORGAN STANLEY & CO. LLC		2,486,157	1,865,000	37,479	1.F FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	C.	.07/27/2021	MORGAN STANLEY & CO. LLC		595,290	500,000	3,915	2.B FE
11135F-BG-5	BROADCOM INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,472,111	2,335,000	46,214	2.C FE
125523-BK-5	CIGNA CORP		.07/27/2021	MORGAN STANLEY & CO. LLC		1,929,278	1,680,000	18,807	2.A FE
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO	C.	.08/09/2021	MORGAN STANLEY & CO. LLC		1,008,183	1,100,000	7,486	1.F FE
14149Y-BM-9	CARDINAL HEALTH INC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,249,919	1,100,000	7,474	2.B FE
149123-CF-6	CATERPILLAR INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,500,266	2,217,000	26,019	1.F FE
166756-AW-6	CHEVRON USA INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,290,176	1,680,000	37,884	1.D FE
17323F-AB-6	CMLTI 2014-10 1A2 - CMO/RMBS		.09/27/2021	Direct		11,645	11,645		1.D FM
174610-AW-5	CITIZENS FINANCIAL GROUP INC		.08/26/2021	Bank of New York Mellon		2,366,804	2,325,000	25,556	2.B FE
191216-CX-6	COCA-COLA CO		.08/09/2021	MORGAN STANLEY & CO. LLC		1,076,317	1,100,000	5,561	1.E FE
191216-DL-1	COCA-COLA CO		.08/09/2021	MORGAN STANLEY & CO. LLC		1,159,059	1,100,000	14,300	1.E FE
23338V-AK-2	DTE ELECTRIC CO		.07/27/2021	MORGAN STANLEY & CO. LLC		410,830	393,000	3,635	1.E FE
244199-BF-1	DEERE & CO		.08/09/2021	MORGAN STANLEY & CO. LLC		3,955,690	3,247,000	21,809	1.F FE
256677-AH-8	DOLLAR GENERAL CORP		.08/09/2021	MORGAN STANLEY & CO. LLC		3,961,610	3,329,000	48,825	2.B FE
26078J-AF-7	DUPONT DE NEMOURS INC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,979,485	1,418,000	18,357	2.A FE
26875P-AU-5	EOG RESOURCES INC		.07/27/2021	MORGAN STANLEY & CO. LLC		371,259	310,000	3,918	1.G FE
27743Z-AP-5	EASTMAN CHEMICAL CO		.08/09/2021	MORGAN STANLEY & CO. LLC		3,355,965	2,701,000	40,470	2.C FE
27806Z-AE-4	EATON CORP		.08/09/2021	MORGAN STANLEY & CO. LLC		2,657,733	2,199,000	25,096	2.A FE
291011-BM-5	EMERSON ELECTRIC CO		.07/27/2021	MORGAN STANLEY & CO. LLC		2,497,985	2,433,000	19,329	1.F FE
29364W-BC-1	ENERGY LOUISIANA LLC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,372,767	1,100,000	16,683	1.F FE
29366M-AC-2	ENERGY ARKANSAS LLC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,201,684	1,100,000	13,409	1.F FE
29366W-AA-4	ENERGY MISSISSIPPI LLC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,292,467	1,100,000	8,235	1.F FE
29444U-BJ-4	EQUINIX INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,522,325	2,535,000	2,958	2.B FE
29446M-AC-6	EQUINOR ASA	C.	.07/27/2021	MORGAN STANLEY & CO. LLC		2,511,361	2,314,000	14,832	1.D FE
337738-AV-0	FISERV INC		.08/09/2021	MORGAN STANLEY & CO. LLC		3,974,826	3,254,000	15,908	2.B FE
369550-BJ-6	GENERAL DYNAMICS CORP		.07/27/2021	MORGAN STANLEY & CO. LLC		2,200,817	1,680,000	23,403	1.G FE
373334-KN-0	GEORGIA POWER CO		.07/27/2021	MORGAN STANLEY & CO. LLC		2,478,556	2,219,000	40,823	2.A FE
427866-BG-2	HERSHEY CO		.08/09/2021	MORGAN STANLEY & CO. LLC		2,001,940	2,000,000	10,306	1.F FE
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO		.08/09/2021	MORGAN STANLEY & CO. LLC		3,803,242	2,767,000	56,616	2.B FE
438516-BS-4	HONEYWELL INTERNATIONAL INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,498,974	2,032,000	14,631	1.F FE
44045Z-AJ-9	HORMEL FOODS CORP		.08/09/2021	MORGAN STANLEY & CO. LLC		2,282,495	2,165,000	12,473	1.F FE
452308-AR-0	ILLINOIS TOOL WORKS INC		.08/09/2021	MORGAN STANLEY & CO. LLC		1,317,217	1,100,000	19,067	1.F FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		.08/26/2021	Bank of New York Mellon		2,357,145	2,450,000	20,774	2.A FE
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES INC		.07/27/2021	MORGAN STANLEY & CO. LLC		2,508,273	2,304,000	12,873	2.B FE
460146-CN-1	INTERNATIONAL PAPER CO		.08/09/2021	MORGAN STANLEY & CO. LLC		1,930,362	1,431,000	17,605	2.B FE
46647P-AL-0	JPMORGAN CHASE & CO		.07/27/2021	MORGAN STANLEY & CO. LLC		2,007,902	1,680,000	13,689	1.F FE
46653K-AB-4	JAB HOLDINGS BV	C.	.08/09/2021	Various		8,693,597	7,900,000	47,323	2.B FE
478160-CS-1	JOHNSON & JOHNSON		.08/09/2021	MORGAN STANLEY & CO. LLC		1,040,809	1,100,000	11,000	1.A FE
494368-CA-9	KIMBERLY-CLARK CORP		.08/09/2021	MORGAN STANLEY & CO. LLC		1,146,244	1,100,000	351	1.F FE

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STATEMENT AS OF SEPTEMBER 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
49456B-AT-8	KINDER MORGAN INC		07/27/2021	MORGAN STANLEY & CO. LLC		1,761,749	1,680,000	28,224	2.B FE
501044-DF-5	KROGER CO		07/27/2021	MORGAN STANLEY & CO. LLC		1,901,995	1,680,000	18,807	2.A FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		08/09/2021	MORGAN STANLEY & CO. LLC		1,351,878	1,100,000	1,436	2.B FE
512807-AW-8	LAM RESEARCH CORP		08/09/2021	MORGAN STANLEY & CO. LLC		2,906,903	2,864,000	12,808	1.G FE
539830-BN-8	LOCKHEED MARTIN CORP		07/21/2021	CITIGROUP GLOBAL MARKETS INC		7,447,275	5,900,000	85,799	1.G FE
539830-BO-1	LOCKHEED MARTIN CORP		07/27/2021	MORGAN STANLEY & CO. LLC		1,822,953	1,764,000	6,037	1.G FE
548661-EB-9	LOWE'S COMPANIES INC		08/09/2021	MORGAN STANLEY & CO. LLC		3,961,792	3,665,000	46,678	2.A FE
57636Q-AK-0	MASTERCARD INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,341,285	1,100,000	19,915	1.E FE
58933Y-AT-2	MERCK & CO INC		08/09/2021	MORGAN STANLEY & CO. LLC		2,531,535	2,182,000	224	1.E FE
58933Y-AW-5	MERCK & CO INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,352,197	1,100,000	18,822	1.E FE
589620-AS-4	MIDAMERICAN ENERGY CO		07/27/2021	MORGAN STANLEY & CO. LLC		2,488,449	2,117,000	38,206	1.E FE
617446-8G-7	MORGAN STANLEY		07/27/2021	MORGAN STANLEY & CO. LLC		541,521	460,000	340	1.G FE
651639-AP-1	NEWMONT CORPORATION		08/09/2021	MORGAN STANLEY & CO. LLC		1,412,840	1,100,000	21,748	2.A FE
654106-AM-5	NIKE INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,251,503	1,100,000	13,819	1.E FE
65540X-AR-8	NMRR 15SR 4A3 - CMO/RMBS		08/25/2021	AMHERST PIERPONT SECURITIES		3,595	3,595		1.D FM
66989H-AS-7	NOVARTIS CAPITAL CORP		08/09/2021	MORGAN STANLEY & CO. LLC		3,377,625	3,281,000	44,362	1.D FE
68233J-BP-8	ONCOR ELECTRIC DELIVERY COMPANY LLC		07/27/2021	MORGAN STANLEY & CO. LLC		2,494,638	2,047,000	12,532	1.F FE
682680-AZ-6	ONEOK INC		07/27/2021	MORGAN STANLEY & CO. LLC		2,485,078	2,174,000	39,772	2.C FE
68902V-AM-9	OTIS WORLDWIDE CORP		08/09/2021	MORGAN STANLEY & CO. LLC		3,951,340	3,673,000	60,371	2.B FE
690742-AH-4	OWENS CORNING		08/09/2021	MORGAN STANLEY & CO. LLC		1,483,799	1,246,000	1,675	2.C FE
70450Y-AJ-2	PAYPAL HOLDINGS INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,199,913	1,100,000	6,951	1.G FE
717081-FA-6	PFIZER INC		07/27/2021	MORGAN STANLEY & CO. LLC		2,513,692	2,466,000	11,282	1.F FE
718546-AL-8	PHILLIPS 66		08/09/2021	MORGAN STANLEY & CO. LLC		3,965,464	3,167,000	36,882	2.A FE
718549-AE-8	PHILLIPS 66 PARTNERS LP		07/27/2021	MORGAN STANLEY & CO. LLC		2,244,570	1,880,000	30,195	2.C FE
74005P-BS-2	LINDE INC		07/27/2021	MORGAN STANLEY & CO. LLC		1,645,557	1,853,000	17,398	1.F FE
74340X-BM-2	PROLOGIS LP		07/27/2021	MORGAN STANLEY & CO. LLC		408,233	392,000	2,548	1.G FE
74340X-BP-5	PROLOGIS LP		07/27/2021	MORGAN STANLEY & CO. LLC		2,508,047	2,373,000	20,566	1.G FE
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO		07/27/2021	MORGAN STANLEY & CO. LLC		2,501,251	2,252,000	35,632	1.F FE
747525-AV-5	QUALCOMM INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,386,132	1,100,000	10,643	1.G FE
747525-BJ-1	QUALCOMM INC		08/09/2021	MORGAN STANLEY & CO. LLC		2,583,517	2,382,000	17,418	1.G FE
754730-AH-2	RAYMOND JAMES FINANCIAL INC		07/27/2021	MORGAN STANLEY & CO. LLC		1,892,436	1,680,000	20,650	2.A FE
78409V-AR-5	S&P GLOBAL INC		08/09/2021	MORGAN STANLEY & CO. LLC		3,090,595	3,537,000	39,772	1.G FE
79466L-AL-8	SALESFORCE.COM INC		08/09/2021	MORGAN STANLEY & CO. LLC		3,994,635	3,950,000	9,228	1.F FE
817826-AG-5	7-ELEVEN INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,033,252	1,100,000	86	2.B FE
828807-DJ-3	SIMON PROPERTY GROUP LP		07/27/2021	MORGAN STANLEY & CO. LLC		2,519,220	2,202,000	3,254	1.G FE
854502-AN-1	STANLEY BLACK & DECKER INC		07/27/2021	MORGAN STANLEY & CO. LLC		2,508,451	2,508,000	14,177	1.G FE
855244-AU-3	STARBUCKS CORP		08/09/2021	MORGAN STANLEY & CO. LLC		3,557,473	2,832,000	61,612	2.B FE
858119-BP-4	STEEL DYNAMICS INC		07/27/2021	MORGAN STANLEY & CO. LLC		2,498,682	2,438,000	22,890	2.C FE
863667-AZ-4	STRYKER CORP		08/09/2021	MORGAN STANLEY & CO. LLC		4,006,380	3,952,000	17,828	2.A FE
871829-BN-6	SYSCO CORP		08/09/2021	MORGAN STANLEY & CO. LLC		2,953,474	1,878,000	44,759	2.C FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	C.	08/09/2021	MORGAN STANLEY & CO. LLC		1,127,258	1,100,000	3,104	2.B FE
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	C.	08/09/2021	MORGAN STANLEY & CO. LLC		1,163,019	1,100,000	3,300	2.B FE
882508-BD-5	TEXAS INSTRUMENTS INC		08/09/2021	MORGAN STANLEY & CO. LLC		1,393,326	1,100,000	10,905	1.E FE
89352H-AZ-2	TRANSCANADA PIPELINES LTD	C.	08/09/2021	MORGAN STANLEY & CO. LLC		1,453,738	1,100,000	22,752	2.A FE
902494-BH-5	TYSON FOODS INC		08/09/2021	MORGAN STANLEY & CO. LLC		3,953,663	2,958,000	55,734	2.B FE
960413-AU-6	WESTLAKE CHEMICAL CORP		08/09/2021	MORGAN STANLEY & CO. LLC		1,290,720	1,103,000	11,528	2.B FE
960413-BA-9	WESTLAKE CHEMICAL CORP		08/09/2021	MORGAN STANLEY & CO. LLC		1,928,569	2,004,000		2.B FE
98417E-AN-0	GLENCORE FINANCE CANADA LTD	C.	08/09/2021	MORGAN STANLEY & CO. LLC		3,957,934	2,931,000	42,011	2.A FE
BGA0J6-FK-9	SP SOLAR 2 DEBT - ABS		07/01/2021	PAYMENT IN KIND		2,925,756	2,925,756		1.F
BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		07/01/2021	Payment In Kind		768,657	768,657		1.F
BGA0J6-FM-5	SP SOLAR 3 DEBT - ABS		07/01/2021	PAYMENT IN KIND		3,860,647	3,860,647		1.F
BGA0W3-CP-3	BLUE EAGLE 2020-3A CLASS A		08/27/2021	CREDIT		2,370,147	2,364,050		1.A
BGA0W3-CR-9	BLUE EAGLE 2020-3A CLASS B		08/27/2021	CREDIT		700,271	698,469		1.C
BGA0W3-CS-7	BLUE EAGLE 2020-3A CLASS C		08/27/2021	CREDIT		430,936	429,827		1.F
BGA0W3-CU-2	BLUE EAGLE 2020-3A CLASS D		08/27/2021	CREDIT		377,069	376,099		2.B

STATEMENT AS OF SEPTEMBER 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
BGA0W3-CV-0	BLUE EAGLE 2020-3A CLASS E		08/27/2021	CREDIT		430,936	429,827		3.B
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		08/27/2021	CREDIT		1,077,340	1,074,568		5.B
BGA0W6-TE-3	RS RENTAL - AVENUE ONE - ABS		08/30/2021	RESIDENTIAL		80,675,245	80,675,245		1.E
BGA0XH-L5-5	RS RENTAL - AVENUE ONE - ABS		08/30/2021	RESIDENTIAL		4,962,072	4,962,072		5.B
BGA0XY-G1-9	VIKING - RESID - ABS		07/01/2021	RESIDENTIAL		(410,534)			5.B
BGA0XY-G1-9	VIKING - RESID - ABS		07/01/2021	RESIDENTIAL		(7,847,015)	(7,029,496)		5.B
BGA0XY-G2-7	VIKING - SENIOR - ABS		07/01/2021	RESIDENTIAL		(7,800,151)			1.E
BGA0YL-NP-9	RS RENTAL II - RESID - ABS		09/27/2021	RESIDENTIAL		586,207	586,207		5.B
BGA0YL-NQ-7	RS RENTAL II - SENIOR - ABS		09/27/2021	RESIDENTIAL		11,137,926	11,137,926		1.E
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						319,703,016	303,122,910	2,113,515	XXX
BGA0XJ-C9-3	BOBCAT FUNDED 2021-A CLASS A		07/12/2021	SPECIALTY FINANCE		93,314,000	96,200,000		1.D
BGA0XJ-CA-0	BOBCAT FUNDED 2021-A CLASS B		07/12/2021	SPECIALTY FINANCE		14,356,000	14,800,000		2.B
BGA0XL-9H-4	HUSKY FUNDED 2021-A CLASS A		07/12/2021	SPECIALTY FINANCE		93,314,000	96,200,000		1.D
BGA0XL-9J-0	HUSKY FUNDED 2021-A CLASS B		07/12/2021	SPECIALTY FINANCE		14,356,000	14,800,000		2.B
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						215,340,000	222,000,000		XXX
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1		07/01/2021	GOODGREEN HOLDINGS 2015-1		(4,111,431)			1.A
BGA0R9-DD-2	BLUE EAGLE 2019-1 A (AAA RATED)		08/06/2021	CREDIT		352,800	352,800		1.A
BGA0R9-DH-3	BLUE EAGLE 2019-1 B (AA RATED)		08/06/2021	CREDIT		99,400	99,400		1.C
BGA0R9-F6-5	BLUE EAGLE 2019-1 C (A RATED)		08/06/2021	CREDIT		42,000	42,000		1.F
BGA0R9-GC-1	BLUE EAGLE 2019-1 D (BBB RATED)		08/06/2021	CREDIT		34,300	34,300		2.B
BGA0T2-QQ-2	VERTICAL TOPCO II SA - SENIOR PIK NOTES		07/15/2021	Payment In Kind		718,534	718,534		4.B
BGA0V7-E0-8	BLUE EAGLE 2020-1B CLASS A		08/13/2021	CREDIT		386,625	386,625		1.A
BGA0V7-E4-0	BLUE EAGLE 2020-1B CLASS B		08/13/2021	CREDIT		88,500	88,500		1.C
BGA0V7-E5-7	BLUE EAGLE 2020-1B CLASS C		08/13/2021	CREDIT		45,375	45,375		1.F
BGA0V7-E6-5	BLUE EAGLE 2020-1B CLASS D		08/13/2021	CREDIT		39,375	39,375		2.B
BGA0V7-E7-3	BLUE EAGLE 2020-1B CLASS E		08/13/2021	CREDIT		40,500	40,500		3.B
BGA0VA-QJ-5	BLUE EAGLE 2020-1B CLASS R		08/13/2021	CREDIT		149,625	149,625		5.B
BGA0VC-44-0	CRE MAPLEWOOD DEBT - ABS		09/23/2021	SPECIALTY FINANCE		(4,195,805)	(3,391,016)		1.D
BGA0W0-6W-1	ORIGIS MW2 DEBT - ABS		09/23/2021	SPECIALTY FINANCE		588,102	588,102		1.D
BGA0W1-9S-5	BLUE EAGLE 2021-1A TRANCHE A		09/22/2021	CREDIT		6,000,000	6,000,000		1.A
BGA0W1-9T-3	BLUE EAGLE 2021-1A TRANCHE B		09/22/2021	CREDIT		1,680,000	1,680,000		1.C
BGA0W1-9U-0	BLUE EAGLE 2021-1A TRANCHE C		09/22/2021	CREDIT		840,000	840,000		1.F
BGA0W1-9V-8	BLUE EAGLE 2021-1A TRANCHE D		09/22/2021	CREDIT		720,000	720,000		2.B
BGA0W1-9W-6	BLUE EAGLE 2021-1A TRANCHE E		09/22/2021	CREDIT		600,000	600,000		3.B
BGA0W1-9X-4	BLUE EAGLE 2021-1A TRANCHE R		09/22/2021	CREDIT		2,160,000	2,160,000		5.B
BGA0W1-9Y-2	BLUE EAGLE 2021-1B TRANCHE A		09/22/2021	CREDIT		6,000,000	6,000,000		1.A
BGA0W1-9Z-9	BLUE EAGLE 2021-1B TRANCHE B		09/22/2021	CREDIT		1,680,000	1,680,000		1.C
BGA0W1-A0-4	BLUE EAGLE 2021-1B TRANCHE C		09/22/2021	CREDIT		840,000	840,000		1.F
BGA0W1-A1-2	BLUE EAGLE 2021-1B TRANCHE D		09/22/2021	CREDIT		720,000	720,000		2.B
BGA0W1-A2-0	BLUE EAGLE 2021-1B TRANCHE E		09/22/2021	CREDIT		600,000	600,000		3.B
BGA0W1-A3-8	BLUE EAGLE 2021-1B TRANCHE R		09/22/2021	CREDIT		2,160,000	2,160,000		5.B
BGA0WD-JU-3	BLUE EAGLE 2021-2A CLASS A	B.	08/13/2021	CREDIT		3,834,379	3,834,255		1.A
BGA0WD-JW-9	BLUE EAGLE 2021-2A CLASS B	B.	08/13/2021	CREDIT		1,132,294	1,132,848		1.C
BGA0WD-JY-5	BLUE EAGLE 2021-2A CLASS C	B.	08/13/2021	CREDIT		696,796	697,137		1.F
BGA0WD-K0-7	BLUE EAGLE 2021-2A CLASS D	B.	08/13/2021	CREDIT		609,697	609,995		2.B
BGA0WD-K2-3	BLUE EAGLE 2021-2A CLASS E	B.	08/13/2021	CREDIT		696,796	697,137		3.B
BGA0WD-K7-2	BLUE EAGLE 2021-3A CLASS A		08/27/2021	CREDIT		1,174,955	1,171,814		1.A
BGA0WD-K8-0	BLUE EAGLE 2021-3B CLASS A		08/27/2021	CREDIT		1,174,955	1,171,814		1.A
BGA0WD-K9-8	BLUE EAGLE 2021-3A CLASS B		08/27/2021	CREDIT		347,146	346,218		1.C
BGA0WD-KA-5	BLUE EAGLE 2021-3B CLASS B		08/27/2021	CREDIT		347,146	346,218		1.C
BGA0WD-KB-3	BLUE EAGLE 2021-3A CLASS C		08/27/2021	CREDIT		213,628	213,057		1.F
BGA0WD-KC-1	BLUE EAGLE 2021-3B CLASS C		08/27/2021	CREDIT		213,628	213,057		1.F
BGA0WD-KD-9	BLUE EAGLE 2021-3A CLASS D		08/27/2021	CREDIT		186,925	186,425		2.B
BGA0WD-KE-7	BLUE EAGLE 2021-3B CLASS D		08/27/2021	CREDIT		186,925	186,425		2.B

E04.2

STATEMENT AS OF SEPTEMBER 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
BGA0WD-KF-4	BLUE EAGLE 2021-3A CLASS E		.08/27/2021	CREDIT		213,628	213,057		3.B
BGA0WD-KG-2	BLUE EAGLE 2021-3B CLASS E		.08/27/2021	CREDIT		213,628	213,057		3.B
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		.08/27/2021	CREDIT		534,070	532,643		5.B
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		.08/27/2021	CREDIT		534,070	532,643		5.B
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R	B.	.08/13/2021	CREDIT		1,741,990	1,742,843		5.B
BGA0XL-8M-2	BLUE EAGLE 2021-1E TRANCHE A		.09/16/2021	CREDIT		8,250,000	8,250,000		1.A
BGA0XL-8X-0	BLUE EAGLE 2021-1F TRANCHE A		.09/16/2021	CREDIT		8,250,000	8,250,000		1.A
BGA0XL-8Y-8	BLUE EAGLE 2021-1G TRANCHE A		.09/16/2021	CREDIT		8,250,000	8,250,000		1.A
BGA0XL-8Z-5	BLUE EAGLE 2021-1H TRANCHE A		.09/16/2021	CREDIT		8,250,000	8,250,000		1.A
BGA0XL-9C-7	BLUE EAGLE 2021-1E TRANCHE B		.09/16/2021	CREDIT		2,310,000	2,310,000		1.C
BGA0XL-9D-5	BLUE EAGLE 2021-1F TRANCHE B		.09/16/2021	CREDIT		2,310,000	2,310,000		1.C
BGA0XL-9E-3	BLUE EAGLE 2021-1G TRANCHE B		.09/16/2021	CREDIT		2,310,000	2,310,000		1.C
BGA0XL-9F-0	BLUE EAGLE 2021-1H TRANCHE B		.09/16/2021	CREDIT		2,310,000	2,310,000		1.C
BGA0XL-9G-8	BLUE EAGLE 2021-1E TRANCHE C		.09/16/2021	CREDIT		1,155,000	1,155,000		1.F
BGA0XL-9H-6	BLUE EAGLE 2021-1F TRANCHE C		.09/16/2021	CREDIT		1,155,000	1,155,000		1.F
BGA0XL-9J-2	BLUE EAGLE 2021-1G TRANCHE C		.09/16/2021	CREDIT		1,155,000	1,155,000		1.F
BGA0XL-9K-9	BLUE EAGLE 2021-1H TRANCHE C		.09/16/2021	CREDIT		1,155,000	1,155,000		1.F
BGA0XL-9N-3	BLUE EAGLE 2021-1E TRANCHE D		.09/16/2021	CREDIT		990,000	990,000		2.B
BGA0XL-9P-8	BLUE EAGLE 2021-1F TRANCHE D		.09/16/2021	CREDIT		990,000	990,000		2.B
BGA0XL-9Q-6	BLUE EAGLE 2021-1G TRANCHE D		.09/16/2021	CREDIT		990,000	990,000		2.B
BGA0XL-9R-4	BLUE EAGLE 2021-1H TRANCHE D		.09/16/2021	CREDIT		990,000	990,000		2.B
BGA0XL-9S-2	BLUE EAGLE 2021-1E TRANCHE E		.09/16/2021	CREDIT		825,000	825,000		3.B
BGA0XL-9T-0	BLUE EAGLE 2021-1F TRANCHE E		.09/16/2021	CREDIT		825,000	825,000		3.B
BGA0XL-9U-7	BLUE EAGLE 2021-1G TRANCHE E		.08/19/2021	CREDIT		625,000	625,000		5.B
BGA0XL-9V-7	BLUE EAGLE 2021-1G TRANCHE E		.09/16/2021	CREDIT		200,000	200,000		3.B
BGA0XL-9W-5	BLUE EAGLE 2021-1H TRANCHE E		.08/19/2021	CREDIT		625,000	625,000		5.B
BGA0XL-9X-5	BLUE EAGLE 2021-1H TRANCHE E		.09/16/2021	CREDIT		200,000	200,000		3.B
BGA0XL-9Y-3	BLUE EAGLE 2021-1E TRANCHE R		.09/16/2021	CREDIT		2,970,000	2,970,000		5.B
BGA0XL-9Z-1	BLUE EAGLE 2021-1F TRANCHE R		.09/16/2021	CREDIT		2,970,000	2,970,000		5.B
BGA0XL-9A-9	BLUE EAGLE 2021-1G TRANCHE R		.09/16/2021	CREDIT		2,970,000	2,970,000		5.B
BGA0XL-9B-6	BLUE EAGLE 2021-1H TRANCHE R		.09/16/2021	CREDIT		2,970,000	2,970,000		5.B
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						98,328,524	103,234,764		XXX
8399997. Total - Bonds - Part 3						633,371,540	628,357,673	2,113,515	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						633,371,540	628,357,673	2,113,515	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
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						633,371,540	XXX	2,113,515	XXX

E04.3

STATEMENT AS OF SEPTEMBER 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	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13063B-JC-7	CALIFORNIA ST		08/10/2021	JP MORGAN SECURITIES LLC		17,661,600	10,000,000	15,000,554	14,480,627		(88,909)		(88,909)		14,391,717		3,269,883	3,269,883	591,111	11/01/2040	1.C FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,661,600	10,000,000	15,000,554	14,480,627		(88,909)		(88,909)		14,391,717		3,269,883	3,269,883	591,111	XXX	XXX
59261A-G3-5	METROPOLITAN TRANSN AUTH N Y REV		08/10/2021	JP MORGAN SECURITIES LLC		24,149,200	20,000,000	19,424,000	19,432,161		8,365		8,365		19,440,526		4,708,674	4,708,674	701,944	11/15/2045	1.G FE
59261A-G4-3	METROPOLITAN TRANSN AUTH N Y REV		08/10/2021	HILLTOP SECURITIES INC		18,423,600	15,000,000	14,814,750	14,815,768		2,540		2,540		14,818,308		3,605,292	3,605,292	554,167	11/15/2050	1.G FE
646136-4Z-1	NEW JERSEY ST TRANSN TR FD AUTH		08/10/2021	Morgan Stanley		8,284,080	7,000,000	6,725,180	6,728,404		2,972		2,972		6,731,376		1,552,704	1,552,704	206,500	06/15/2049	2.A FE
650009-S6-1	NEW YORK ST TWY AUTH GEN REV		08/10/2021	RAYMOND JAMES/FI		10,545,084	9,900,000	9,917,400	9,915,964		(937)		(937)		9,915,027		630,057	630,057	385,000	01/01/2042	1.F FE
3199999. Subtotal - Bonds - U.S. Special Revenues						61,401,964	51,900,000	50,881,330	50,892,297		12,940		12,940		50,905,237		10,496,727	10,496,727	1,847,611	XXX	XXX
002824-BH-2	ABBOTT LABORATORIES		09/29/2021	SG AMERICAS SECURITIES, LLC		1,326,878	975,000	1,212,695	1,204,951		(4,254)		(4,254)		1,200,696		126,181	126,181	39,813	11/30/2046	1.F FE
013716-AU-9	RIO TINTO ALCAN INC	C	08/10/2021	Morgan Stanley		7,012,850	5,000,000	5,613,134	5,460,971		(15,502)		(15,502)		5,445,469		1,567,381	1,567,381	200,764	12/15/2033	1.F FE
023135-BJ-4	AMAZON.COM INC		08/10/2021	MLPFS INC FIXED INCOME		6,693,876	5,509,000	5,448,676	5,451,273		971		971		5,452,243		1,241,632	1,241,632	156,297	08/22/2047	1.E FE
03027X-AW-0	AMERICAN TOWER CORP		09/29/2021	SG AMERICAS SECURITIES, LLC		554,555	500,000	564,700			(1,306)		(1,306)		563,394		(8,839)	(8,839)	11,875	08/15/2029	2.C FE
037833-BX-7	APPLE INC		09/30/2021	Bank of New York Mellon		2,018,674	1,550,000	1,887,218	1,876,547		(6,396)		(6,396)		1,870,151		148,523	148,523	79,483	02/23/2046	1.B FE
037833-CD-0	APPLE INC		09/29/2021	SG AMERICAS SECURITIES, LLC		8,962,437	7,644,000	8,014,602	8,004,350		(7,079)		(7,079)		7,997,271		965,166	965,166	340,073	08/04/2046	1.B FE
03879M-AB-9	ARC Rail 2013-1 B - ABS		09/15/2021	Direct		2,035,894	2,035,894	2,137,368			(23,074)		(23,074)		2,035,894						2.B PL
055451-AV-0	BHP BILLITON FINANCE (USA) LTD	C	09/29/2021	SG AMERICAS SECURITIES, LLC		11,369,561	8,527,000	10,770,102	10,685,148		(47,893)		(47,893)		10,637,255		732,306	732,306	426,350	09/30/2043	1.F FE
05946X-B8-5	BAFC 2005-G A1 - CMO/RMBS		09/01/2021	Paydown		163,409	163,409	165,451	164,356		(947)		(947)		163,409				2,846	10/20/2035	1.D FM
07325M-AA-2	BAYC 2007-1 A1 - CMB		09/27/2021	Paydown		95,667	95,667	76,994	82,897		12,770		12,770		95,667				219	03/25/2037	2.C FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC	C	09/29/2021	SG AMERICAS SECURITIES, LLC		583,950	500,000	595,290			(2,130)		(2,130)		583,160		(9,210)	(9,210)	8,257	12/04/2028	2.B FE
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC		08/10/2021	US BANCORP INVESTMENTS INC		2,480,740	2,000,000	2,093,080	2,080,330		(1,424)		(1,424)		2,078,906		401,834	401,834	79,689	03/15/2042	1.D FE
12464Y-AC-3	CBASS 2007-CB5 A3 - RMBS		09/27/2021	Paydown		204,091	204,091	155,747	153,210		50,881		50,881		204,091				505	04/25/2037	1.D FM
149123-CF-6	CATERPILLAR INC		09/29/2021	SG AMERICAS SECURITIES, LLC		2,407,063	2,217,000	2,500,266			(1,152)		(1,152)		2,499,114		(92,051)	(92,051)	38,228	09/19/2049	1.F FE
16678R-FB-8	CCMFC 2006-1 A1 - CMO/RMBS		09/27/2021	Paydown		234,257	245,267	203,012	214,918		19,339		19,339		234,257				599	12/25/2046	1.D
16678R-FC-6	CCMFC 2006-1 A2 - CMO/RMBS		09/27/2021	Paydown		457,872	508,626	311,096	326,883		130,989		130,989		457,872				737	12/25/2046	1.D FM
16678Y-AA-0	CCMFC 2006-3 A1 - CMO/RMBS		09/27/2021	Paydown		497,193	483,016	468,224	524,080		(26,887)		(26,887)		497,193				1,940	08/25/2047	1.D
16679B-AA-9	CCMFC 2007-2 A1 - CMO/RMBS		09/27/2021	Paydown		152,336	229,354	220,523	220,523		(68,421)		(68,187)		152,336				844	05/25/2048	1.D
174610-AW-5	CITIZENS FINANCIAL GROUP INC		09/29/2021	SG AMERICAS SECURITIES, LLC		2,336,090	2,325,000	2,366,804			(255)		(255)		2,366,548		(30,458)	(30,458)	30,667	09/30/2032	2.B FE
21685W-CJ-4	COOPERATIVE RABOBANK UA	C	09/29/2021	Various		8,256,128	5,945,000	7,154,008	7,060,892		(24,218)		(24,218)		7,036,674		1,219,454	1,219,454	227,065	05/24/2041	1.D FE
233331-AJ-6	DTE ENERGY CO		08/02/2021	Call @ 100.00		12,092,876	7,901,000	9,008,780	8,719,974		(27,758)		(27,758)		8,692,217		(791,217)	(791,217)	4,593,427	04/15/2033	2.B FE
23338V-AK-2	DTE ELECTRIC CO		09/29/2021	SG AMERICAS SECURITIES, LLC		398,050	393,000	410,830			(336)		(336)		410,494		(12,444)	(12,444)	5,134	03/01/2030	1.E FE
244199-BF-1	DEERE & CO		09/29/2021	SG AMERICAS SECURITIES, LLC		3,849,124	3,247,000	3,955,690			(3,633)		(3,633)		3,952,057		(102,934)	(102,934)	39,045	06/09/2042	1.F FE
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		09/27/2021	Paydown		237,034	196,138	154,276	162,200		74,835		74,835		237,034				1,112	10/25/2047	1.D
254687-EH-5	WALT DISNEY CO		09/29/2021	SG AMERICAS SECURITIES, LLC		5,979,280	4,000,000	4,706,488	4,679,365		(19,121)		(19,121)		4,660,245		1,319,035	1,319,035	232,750	11/15/2037	2.A FE
26875P-AU-5	EOG RESOURCES INC		09/29/2021	SG AMERICAS SECURITIES, LLC		361,228	310,000	371,259			(1,146)		(1,146)		370,113		(8,886)	(8,886)	6,216	04/15/2030	1.G FE
28165R-AA-0	EDVES 161 A - ABS		09/27/2021	Paydown		847,551	847,551	807,723	832,594		14,957		14,957		847,551				7,711	05/26/2036	1.A FE
291011-BM-5	EMERSON ELECTRIC CO		09/29/2021	SG AMERICAS SECURITIES, LLC		2,374,632	2,433,000	2,497,985			(215)		(215)		2,497,770		(123,138)	(123,138)	30,666	10/15/2050	1.F FE
30292K-AQ-2	FREMF 2014-K717 C - CMB		09/01/2021	Paydown		3,811,417	3,811,416	3,625,750	3,785,155		26,261		26,261		3,811,417				104,567	11/25/2047	1.D FM

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STATEMENT AS OF SEPTEMBER 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 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
33831U-AA-7	CRE FIVE POINTS SENIOR NOTE		07/16/2021	Direct SG AMERICAS SECURITIES, LLC		18,469	18,469	19,045	18,348		(17)		(17)		18,469				208	07/25/2041	2.B PL
341081-FP-7	FLORIDA POWER & LIGHT CO		09/29/2021	Various		6,365,095	5,500,000	5,934,830	5,922,310		(7,547)		(7,547)		5,914,763		450,332	450,332	169,018	12/01/2047	1.D FE
341081-FQ-5	FLORIDA POWER & LIGHT CO		09/29/2021	Various		6,496,950	5,400,000	6,048,054	6,029,509		(9,856)		(9,856)		6,019,653		477,297	477,297	214,353	03/01/2048	1.D FE
362341-Z3-6	GSAA 2006-1 A2 - RMBS		09/27/2021	Paydown		128,829		73,529	59,118		69,711		69,711		128,829					01/25/2036	1.D
362375-AC-1	GSAA 2006-10 AF3 - RMBS		09/01/2021	Paydown		196,015	196,016	80,079	77,416		118,600		118,600		196,015				2,376	06/25/2036	1.D FM
36242D-UR-2	GSR 2005-AR1 B1 - CMO/RMBS		09/01/2021	Paydown		118,100	118,100	74,732	75,383		42,717		42,717		118,100				2,046	01/25/2035	1.D FM
36298Y-AB-6	GSAA 2006-14 A2 - RMBS		09/27/2021	Paydown		265,509	265,509	116,224	82,946		182,562		182,562		265,509				2,043	09/25/2036	1.D
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		09/29/2021	Various		7,445,245	5,000,000	7,031,900	6,929,625		(51,386)		(51,386)		6,878,238		567,007	567,007	239,859	05/15/2038	1.F FE
41161P-AB-6	HVMTL 2006-1 21A - CMO/RMBS		09/20/2021	Paydown		448,220	448,217	393,510	244,267		35,743		35,743		448,220				1,751	03/19/2036	1.D
41161X-AC-0	HVMTL 2006-9 2AA - RMBS		09/20/2021	Paydown		377,804	383,737	291,328	306,646		71,158		71,158		377,804				1,329	11/19/2036	1.D
41164L-AA-7	HVMTL 2007-2 11A - RMBS		09/27/2021	Paydown		1,269,368	1,078,481	904,320	920,050		349,318		349,318		1,269,368				2,454	04/27/2037	1.D FM
43741B-AC-3	HMBT 2007-1 2A1 - CMO/RMBS		09/01/2021	Paydown		186,830	186,883	157,479	158,261		28,568		28,568		186,830				3,674	04/25/2047	1.D FM
45230B-AR-0	ILLINOIS TOOL WORKS INC		09/29/2021	LLC		1,276,924	1,100,000	1,317,217		(1,072)		(1,072)		1,316,145		(39,221)	(39,221)	24,906	09/01/2042	1.E FE	
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		09/27/2021	Paydown		308,171	308,171	237,074	246,185		61,986		61,986		308,171				886	11/25/2046	1.D
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		09/29/2021	LLC		2,319,293	2,450,000	2,357,145		628		628		2,357,773		(38,481)	(38,481)	24,551	09/15/2032	2.A FE	
478160-CS-1	JOHNSON & JOHNSON		09/29/2021	LLC		1,016,785	1,100,000	1,040,809		197		197		1,041,006		(24,221)	(24,221)	14,369	09/01/2050	1.A FE	
494368-CA-9	KIMBERLY-CLARK CORP		09/29/2021	LLC		1,120,251	1,100,000	1,146,244		(150)		(150)		1,146,094		(25,843)	(25,843)	4,656	02/07/2050	1.F FE	
525226-AN-6	LXS 2006-12N 2AA - RMBS		09/27/2021	Paydown		348,100	347,973	265,547	299,024		49,076		49,076		348,100				1,053	08/25/2046	1.D
52523Y-AC-8	LXS 2006-19 A3 - RMBS		09/27/2021	Paydown		157,913	157,913	118,040	128,993		28,920		28,920		157,913				605	12/25/2036	1.D
52524Y-AC-7	LXS 2007-12N 1AA - RMBS		09/27/2021	Paydown		613,020	612,976	512,290	552,473		60,547		60,547		613,020				1,273	07/25/2047	1.D FM
539830-BQ-1	LOCKHEED MARTIN CORP		09/29/2021	LLC		1,749,165	1,764,000	1,822,953		(226)		(226)		1,822,727		(73,562)	(73,562)	14,406	06/15/2050	1.G FE	
594918-BT-0	MICROSOFT CORP		08/10/2021	MLPFS INC FIXED INCOME		11,878,100	10,000,000	9,617,000	9,648,071		5,254		5,254		9,653,325		2,224,775	2,224,775	373,083	08/08/2046	1.A FE
617446-BG-7	MORGAN STANLEY		09/29/2021	LLC		530,513	460,000	541,521		(1,748)		(1,748)		539,773		(9,259)	(9,259)	3,793	01/23/2030	1.G FE	
617487-AD-5	MSM 2006-16AX 2A3 - RMBS		09/27/2021	Paydown		247,547	247,547	101,574	83,164		164,383		164,383		247,547				1,767	11/25/2036	1.D FM
63543V-AE-3	NCSLT 2006-3 A5 - ABS		09/27/2021	Paydown		693,929	693,929	407,683	564,113		129,816		129,816		693,929				2,000	10/27/2031	1.D
641062-AN-4	NESTLE HOLDINGS INC		09/29/2021	Various		10,469,648	8,550,000	8,674,148	8,670,243		(1,382)		(1,382)		8,668,860		1,800,788	1,800,788	305,778	09/24/2048	1.D FE
65537K-AA-8	NHEL1 2007-1 2A - RMBS		08/25/2021	Paydown		347,961	343,249	318,108	327,042		20,919		20,919		347,961				956	02/25/2037	1.D FM
65540X-AR-8	NMRR 15SR 4A3 - CMO/RMBS		09/25/2021	Paydown		2,944	3,595	2,877	2,890		54		54		2,944				109	07/25/2037	1.D FM
66989H-AS-7	NOVARTIS CAPITAL CORP		09/29/2021	LLC		3,299,406	3,281,000	3,377,625		(305)		(305)		3,377,321		(77,914)	(77,914)	56,643	08/14/2050	1.D FE	
68389X-AE-5	ORACLE CORP		08/10/2021	Various		15,543,176	11,000,000	13,869,130	13,675,228		(62,996)		(62,996)		13,612,232		1,930,944	1,930,944	587,293	04/15/2038	2.A FE
717081-FA-6	PFIZER INC		09/29/2021	LLC		2,427,826	2,466,000	2,513,692		(168)		(168)		2,513,525		(85,698)	(85,698)	22,564	05/28/2050	1.F FE	
74340X-BM-2	PROLOGIS LP		09/29/2021	LLC		398,213	392,000	408,233		(303)		(303)		407,930		(9,717)	(9,717)	4,043	04/15/2030	1.G FE	
76720A-AD-8	RIO TINTO FINANCE (USA) PLC	C	09/29/2021	LLC		644,440	500,000	496,965	497,353		89		89		497,442		146,998	146,998	24,278	03/22/2042	1.F FE
773903-AJ-8	ROCKWELL AUTOMATION INC		09/29/2021	LLC		1,505,207	1,225,000	1,309,990	1,307,486		(1,278)		(1,278)		1,306,207		198,999	198,999	55,595	03/01/2049	1.G FE
83417B-AA-6	SOCTY 2013-1 A - ABS		09/20/2021	Paydown		104,574	104,574	103,921	103,921		652		652		104,574				3,344	11/20/2038	2.A FE
86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		09/01/2021	Paydown		441,086	441,108	277,454	267,138		173,947		173,947		441,086				9,541	06/25/2036	1.D FM
86364D-AA-8	SARM 2007-7 1A1 - CMO/RMBS		09/27/2021	Paydown		101,459	101,459	88,747	88,918		12,541		12,541		101,459				278	08/25/2037	1.D FM
86771Y-AA-9	SUNRN 2015-1 A - ABS		09/20/2021	Paydown		273,413	273,413	273,299	273,326		86		86		273,413				7,974	07/20/2045	1.F FE
879385-AD-4	TELEFONICA EUROPE BV	C	08/10/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		4,363,350	3,000,000	3,503,291	3,352,484		(15,811)		(15,811)		3,336,673		1,026,677	1,026,677	224,125	09/15/2030	2.C FE

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STATEMENT AS OF SEPTEMBER 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	
883556-BY-7	THERMO FISHER SCIENTIFIC INC		08/10/2021	DEUTSCHE BANK SECURITIES, INC. SG AMERICAS SECURITIES, LLC		606,995	500,000	536,285	535,180		(481)		(481)		534,699		72,296	72,296	20,272	08/15/2047	2.A FE	
902674-XN-5	UBS AG (LONDON BRANCH)	C	09/29/2021	LLC		18,700,968	14,300,000	14,239,368	14,241,920		914		914		14,242,834		4,458,134	4,458,134	489,775	06/26/2048	1.D FE	
BGA0J6-FK-9	SP SOLAR 2 DEBT - ABS		07/16/2021	Direct		3,414,226	3,414,226	3,414,226	3,263,566		74,408		74,408		3,414,226				16,797	01/15/2054	1.F	
BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		07/16/2021	Direct		872,594	872,594	872,594	825,917		24,950		24,950		872,594				5,373	01/15/2054	1.F	
BGA0J6-FM-5	SP SOLAR 3 DEBT - ABS		07/16/2021	Direct		4,478,090	4,478,090	4,478,090	4,270,322		107,668		107,668		4,478,090				23,214	01/15/2054	1.F	
BGA00V-SL-0	ALTUS TERM LOAN B		08/25/2021	Direct					(513,578)		513,578		513,578							06/30/2045	2.B FE	
BGA0XV-G2-7	VIKING - SENIOR - ABS		09/01/2021	Paydown		1,312,195	1,312,195	1,464,801			(39,923)		(39,923)		1,312,195				1,029	12/30/2034	1.E	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					202,678,629	165,421,682	178,330,339	145,225,880		2,182,196	(234)	2,182,430		178,974,089		19,512,665	19,512,665	9,728,083		XXX	XXX
000000-00-0	TRENCH PLATE RENTAL CO. - INITIAL TERM L		07/01/2021	Direct		24,816	24,816	24,596			220		220		24,816				11,079	12/03/2026	1.D	
000000-00-0	LIDO ADVISORS, LLC - INITIAL TERM LOAN		07/01/2021	Direct		661,500	675,000	661,500			37		37		661,537		(37)	(37)	9,056	06/15/2027	1.D	
09539#-AD-9	BLUE EAGLE 18-1_D (BBB RATED)		07/21/2021	Direct		823,363	823,363	823,363	823,363						823,363				23,736	05/23/2034	2.B PL	
09539#-AE-7	BLUE EAGLE 18-1_E (BB RATED)		07/21/2021	Direct		2,697,598	2,697,598	2,697,598	2,697,598						2,697,598				185,704	05/23/2034	3.B PL	
26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		08/23/2021	Direct		535,794	535,794	535,794	535,794						535,794				3,633	11/30/2067	1.F	
26362#-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		08/23/2021	Direct		396,120	396,120	396,120	396,120						396,120				2,686	11/30/2067	1.F	
BGA0C1-S7-2	SCTY CE III TERM LOAN		07/15/2021	Direct		637,604	637,604	637,604	637,604						637,604				27,686	01/16/2035	2.B	
BGA0CA-J7-2	VIVINT VOLTA TERM LOAN		07/30/2021	Direct		504,703	504,703	504,703	504,703						504,703				22,863	01/31/2035	2.B	
BGA0DH-CC-2	SCTY CE IV TERM LOAN		07/20/2021	Direct		222,989	222,989	222,989	222,989						222,989				8,333	04/21/2032	2.B	
BGA0DV-Q4-4	BLUE EAGLE 2016-1 A (AAA RATED)		07/15/2021	Direct		3,274,999	3,274,999	3,274,999	3,274,999						3,274,999				42,413	05/23/2032	1.A	
BGA0DX-EQ-4	BLUE EAGLE 2016-1 B (AA RATED)		07/15/2021	Direct		753,836	753,836	753,836	753,836						753,836				14,370	05/23/2032	1.C	
BGA0DX-ER-2	BLUE EAGLE 2016 - C (A RATED)		07/15/2021	Direct		408,029	408,029	408,029	408,029						408,029				9,965	05/23/2032	1.F	
BGA0DX-ET-8	BLUE EAGLE 2016-1 D (BBB RATED)		07/15/2021	Direct		272,817	272,817	272,817	272,817						272,817				9,249	05/23/2032	2.B	
BGA0DX-EU-5	BLUE EAGLE 2016-1 CLO - E (BB RATE)		07/15/2021	Direct		239,313	239,313	239,313	239,313						239,313				14,672	05/23/2032	3.B	
BGA0G9-RO-0	VENTR 2017-20 RR		07/15/2021	Direct		5,398,570	5,398,570	5,398,570	5,398,570						5,398,570				63,871	04/15/2027	1.D	
BGA0K8-WI-8	CRE COACHELLA DEBT - ABS		07/29/2021	Direct		309,192	309,192	309,192	309,192						309,192					12/31/2056	1.F	
BGA0KQ-MH-2	ALTUS CORCORAN DEBT - ABS		07/29/2021	Direct		150,253	150,253	150,253	150,253						150,253					01/25/2065	1.D	
BGA0OT-JL-5	CRE WRIGHT CE DEBT - ABS		07/29/2021	Direct		296,448	296,448	296,448	296,448						296,448				3,476	02/25/2056	1.F	
BGA0OV-SL-0	ALTUS TERM LOAN B		08/25/2021	Direct		29,012,750	29,012,750	28,481,939	28,989,980		22,770		22,770		29,012,750				1,202,471	06/30/2045	2.B	
BGA0OZ-AM-8	INFINITY LD ASSET HOLDINGS LLC A10 - ABS		09/15/2021	Direct		928,557	928,557	928,557	928,557						928,557				18,204	12/31/2067	1.F	
BGA0OZ-AN-6	INFINITY LD ASSET HOLDINGS LLC A2 - ABS		09/15/2021	Direct		194,854	194,854	194,854	194,854						194,854				5,180	12/31/2067	1.F	
BGA0R9-DD-2	BLUE EAGLE 2019-1 A (AAA RATED)		07/15/2021	Direct		2,521,400	2,521,400	2,521,400	2,521,400						2,521,400				35,424	12/20/2034	1.A	
BGA0R9-DH-3	BLUE EAGLE 2019-1 B (AA RATED)		07/15/2021	Direct		709,700	709,700	702,970	692,279		271		271		709,700				13,324	12/20/2034	1.C	
BGA0R9-F6-5	BLUE EAGLE 2019-1 C (A RATED)		07/15/2021	Direct		300,000	300,000	300,000	300,000						300,000				9,607	12/20/2034	1.F	
BGA0R9-GC-1	BLUE EAGLE 2019-1 D (BBB RATED)		07/15/2021	Direct		245,150	245,150	245,150	245,150						245,150				10,368	12/20/2034	2.B	
BGA0TM-O3-7	INFINITY ASSET HOLDINGS 2020-1 A1		08/15/2021	Direct		47,240	47,240	47,240	47,240						47,240				1,312	06/24/2070	1.F	
BGA0UK-7E-8	CRE TECHREN 345 DEBT - ABS		07/29/2021	Direct		743,089	743,089	743,089	742,938						743,089				7,746	04/30/2057	1.F	
BGA0V7-E0-8	BLUE EAGLE 2020-1B CLASS A		07/15/2021	Direct		629,044	629,044	629,044	629,044						629,044				435	03/27/2032	1.A	
BGA0V7-E4-0	BLUE EAGLE 2020-1B CLASS B		07/15/2021	Direct		96,414	96,414	96,414	51,337						96,414				83	03/27/2032	1.C	
BGA0V7-E5-7	BLUE EAGLE 2020-1B CLASS C		07/15/2021	Direct		61,141	61,141	61,141	46,077						61,141				66	03/27/2032	1.F	
BGA0V7-E6-5	BLUE EAGLE 2020-1B CLASS D		07/15/2021	Direct		61,141	61,141	61,141	59,987						61,141				90	03/27/2032	2.B	
BGA0V7-E7-3	BLUE EAGLE 2020-1B CLASS E		07/15/2021	Direct		61,141	61,141	61,141	56,774						61,141				167	03/27/2032	3.B	
BGA0VA-OJ-5	BLUE EAGLE 2020-1B CLASS R		07/15/2021	Direct		266,903	266,903	266,903	266,903						266,903				13,609	03/27/2032	5.B	
BGA0VC-44-0	CRE MAPLEWOOD DEBT - ABS		07/22/2021	Direct		23,384,600	20,805,234	20,000,444			62		62		20,000,507		3,384,093	3,384,093	11	12/25/2056	1.D	
BGA0VM-F1-2	WAPPELLO DEBT - ABS		08/27/2021	Direct		1,114,440	1,114,440	1,114,440	43,695		(2,563)		(2,563)		1,114,440					12/25/2056	1.F	
BGA0W0-SW-1	ORIGIS MW2 DEBT - ABS		08/25/2021	SPECIALTY FINANCE		38,288,501	22,967,407	22,967,407						22,967,407		15,321,093	15,321,093			12/25/2056	1.D	
BGA0W1-9S-5	BLUE EAGLE 2021-1A TRANCHE A		08/24/2021	Direct		2,048,960	2,048,960	2,048,960						2,048,960					13,741	11/15/2033	1.A	
BGA0W1-9T-3	BLUE EAGLE 2021-1A TRANCHE B		08/24/2021	Direct		573,709	573,709	573,709						573,709					4,116	11/15/2033	1.C	
BGA0W1-9U-0	BLUE EAGLE 2021-1A TRANCHE C		08/24/2021	Direct		286,854	286,854	286,854						286,854					2,768	11/15/2033	1.F	
BGA0W1-9V-8	BLUE EAGLE 2021-1A TRANCHE D		08/24/2021	Direct		245,875	245,875	245,875						245,875					3,395	11/15/2033	2.B	
BGA0W1-9W-6	BLUE EAGLE 2021-1A TRANCHE E		08/24/2021	Direct		204,896	204,896	204,896						204,896					5,492	11/15/2033	3.B	
BGA0W1-9X-4	BLUE EAGLE 2021-1A TRANCHE R		08/24/2021	Direct		737,626	737,626	737,626						737,626					16,196	11/15/2033	5.B	

E05.2

STATEMENT AS OF SEPTEMBER 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	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.BGA0W1-9Y-2	BLUE EAGLE 2021-1B TRANCHE A		08/24/2021	Direct		1,416,340	1,416,340	1,416,340							1,416,340				9,363	11/15/2033	1.A	
.BGA0W1-9Z-9	BLUE EAGLE 2021-1B TRANCHE B		08/24/2021	Direct		396,575	396,575	396,575							396,575				2,808	11/15/2033	1.C	
.BGA0W1-A0-4	BLUE EAGLE 2021-1B TRANCHE C		08/24/2021	Direct		198,288	198,288	198,288							198,288				1,888	11/15/2033	1.F	
.BGA0W1-A1-2	BLUE EAGLE 2021-1B TRANCHE D		08/24/2021	Direct		169,961	169,961	169,961							169,961				2,314	11/15/2033	2.B	
.BGA0W1-A2-0	BLUE EAGLE 2021-1B TRANCHE E		08/24/2021	Direct		141,634	141,634	141,634							141,634				3,743	11/15/2033	3.B	
.BGA0W1-A3-8	BLUE EAGLE 2021-1B TRANCHE R		08/24/2021	Direct		509,882	509,882	509,882							509,882				12,062	11/15/2033	5.B	
.BGA0W1-1B-2	DUBLIN ASSET HOLDINGS 2 A - ABS		09/15/2021	Direct		283,469	283,469	283,469							283,469				2,569	09/30/2033	1.D	
.BGA0W1-1C-0	DUBLIN ASSET HOLDINGS 2 B - ABS		09/15/2021	Direct		53,335	53,335	53,335							53,335				824	09/30/2033	2.B	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						123,541,415	105,654,455	104,298,404	52,137,846		20,797		20,797		104,836,265		18,705,150	18,705,150	1,852,164	XXX	XXX	
8399997. Total - Bonds - Part 4						405,283,608	332,976,137	348,510,627	262,736,650		2,127,023	(234)	2,127,258		349,107,308		51,984,424	51,984,424	14,018,969	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						405,283,608	332,976,137	348,510,627	262,736,650		2,127,023	(234)	2,127,258		349,107,308		51,984,424	51,984,424	14,018,969	XXX	XXX	
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX	
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX	
.B9608A-10-8	PALANTIR TECHNOLOGIES CL A ORD		09/16/2021	Various	1,712,200,000	45,345,859		10,495,786	40,322,310	(29,826,524)			(29,826,524)		10,495,786		34,850,073	34,850,073				
.BGA01T-2F-7	HOME PARTNERS OF AMERICA		07/26/2021	ALTERNATIVE ASSETS	31,948,380	83,864,471		32,911,333	41,532,894	(8,621,561)			(8,621,561)		32,911,333		50,953,139	50,953,139				
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						129,210,330	XXX	43,407,118	81,855,204	(38,448,086)			(38,448,086)		43,407,118		85,803,212	85,803,212			XXX	XXX
9799997. Total - Common Stocks - Part 4						129,210,330	XXX	43,407,118	81,855,204	(38,448,086)			(38,448,086)		43,407,118		85,803,212	85,803,212			XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						129,210,330	XXX	43,407,118	81,855,204	(38,448,086)			(38,448,086)		43,407,118		85,803,212	85,803,212			XXX	XXX
9899999. Total - Preferred and Common Stocks						129,210,330	XXX	43,407,118	81,855,204	(38,448,086)			(38,448,086)		43,407,118		85,803,212	85,803,212			XXX	XXX
9999999 - Totals						534,493,938	XXX	391,917,745	344,591,854	(38,448,086)	2,127,023	(234)	(36,320,828)		392,514,426		137,787,637	137,787,637	14,018,969	XXX	XXX	

E05.3

STATEMENT AS OF SEPTEMBER 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/220628/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	06/30/2021	06/28/2022	153	681,298	4452.93		17,425		17,538		23,785																					
SPX/CS/220701/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/07/2021	07/01/2022	175	779,863	4456.36		21,497		21,643		27,140																					
SPX/CS/220701/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/07/2021	07/01/2022	219	975,192	4452.93		26,966		27,149		34,022																					
SPX/CS/220708/4369.55-4784.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	892	4,269,750	4784.08		133,156		134,067		169,908																					
SPX/CS/220708/4369.55-4795.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	8,058	38,640,841	4795.58		1,221,329		1,229,684		1,560,859																					
SPX_INDU_NDX/ARBCS/220708/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/09/2021	07/08/2022	964,320	7,473,483	7.75		26,626		26,808		27,149																					
SPX/CS/220708/4369.55-4642.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	986	47,580,374	4642.65		1,189,847		1,09,697		138,775																					
SPX/CS/220610/4369.55-4828.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	06/10/2022	381	1,840,640	4828.35		58,666		59,090		75,065																					
SPX/CS/220610/4369.55-4773.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	06/10/2022	282	1,345,235	4773.5		40,752		41,047		51,609																					
SPX/AVGCS/220708/10/4369.55-4685.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/08/2022	807	3,778,748	4685.36		80,309		80,859		85,864																					
SPX/AVGCS/220708/10/4369.55-4735.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/08/2022	278	1,315,546	4735.28		29,454		29,660		30,919																					
SPX/AVGCS/220708/10/4369.55-4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/08/2022	492	2,311,973	4697.27		49,848		50,189		53,094																					
SPX/CS/220708/4369.55-4538.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/08/2022	123	557,073	4538.98		9,218		9,281		11,466																					
SPX/CS/220708/4369.55-4495.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/09/2021	07/08/2022	975	4,381,834	4495.06		54,630		55,004		69,189																					
SPX/AVGCS/220708/10/4369.55-4653.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/08/2022	456	2,120,883	4653.57		43,059		43,354		46,519																					
SPX/CS/230710/4369.55-4893.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	531	2,599,172	4893.9		112,973		113,309		127,553																					
SPX/CS/230710/4369.55-5176.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	476	2,465,077	5176.64		133,884		134,282		151,872																					
SPX/CS/220708/4369.55-4524.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/08/2022	189	856,738	4524.92		13,127		13,217		16,354																					
SPX/CS/220708/4369.55-4708.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	436	2,051,847	4708.19		57,170		57,561		72,354																					
SPX/CS/220708/4369.55-4620.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/08/2022	444	2,050,725	4620.8		46,455		46,773		58,358																					
SPX/CS/230710/4369.55-5243.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	388	2,033,372	5243.46		113,704		114,043		128,829																					
SPX/CS/220708/4369.55-4653.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	1,496	6,962,444	4653.57		170,847		172,016		217,170																					
SPX/CS/230710/4369.55-5023.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/09/2021	07/10/2023	773	3,882,086	5023.21		191,138		191,707		217,136																					
SPX_INDU_NDX/ARBCS/220708/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/09/2021	07/08/2022	2,051,517	13,334,863	6.5		51,539		51,891		49,963																					
SPX/CS/230710/4369.55-5433.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/10/2023	331	1,800,646	5433.19		105,551		105,866		119,743																					
SPX/CS/220708/4369.55-4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	13,635	64,048,816	4697.27		1,737,757		17,159		21,284																					
SPX/CS/220708/4369.55-4631.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	07/09/2021	07/08/2022	3,973	18,400,881	4631.72		426,654		429,573		540,815																					

E06

STATEMENT AS OF SEPTEMBER 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/220610/4369.55-4795.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/09/2021	.06/10/2022	768	3,684,858	4795.58		113,152		113,970		145,355			35,103					
SPX_INDU_NDX/ARBCS/220708/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS ... 549300WCOB70D06XZS54	.07/09/2021	.07/08/2022	1,439,178	7,555,683	5.25		31,678		31,895		29,194			8,834					
SPX/CS/220708/4369.55-4730.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na ... KB1H1DSPRFMYMJCXFXT09	.07/09/2021	.07/08/2022	6,488	30,687,625	4730.04		881,964		887,997		1,125,327			245,956					
SPX/CS/230710/4369.55-5046.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	759	3,831,040	5046.83		191,875		192,446		218,245			23,154					
SPX/CS/220715/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na ... KB1H1DSPRFMYMJCXFXT09	.07/21/2021	.07/15/2022	242	1,077,609	4452.93		31,429		31,654		37,582			7,441					
SPX/AVGCS/220725/25/4411.79-4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	339	1,590,927	4698.56		34,516		34,762		31,611			7,424					
SPX/CS/230725/4411.79-5211.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2023	139	722,872	5211.37		40,568		40,698		42,464			3,914					
SPX/CS/230725/4411.79-4941.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	578	2,857,443	4941.2		128,064		128,474		135,610			12,357					
SPX/CS/230725/4411.79-5294.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	681	3,605,240	5294.15		208,178		208,845		218,934			20,087					
SPX/CS/220624/4411.79-4572.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.06/24/2022	200	914,823	4572.08		14,994		15,109		16,837			3,606					
SPX/CS/220624/4411.79-4875.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.06/24/2022	1,015	4,946,345	4875.03		170,141		171,444		188,106			40,913					
SPX/CS/220624/4411.79-4841.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	UBS ... 549300W10FUSNYH0FL22	.07/23/2021	.06/24/2022	1,048	5,074,685	4841.69		168,089		169,376		186,704			40,419					
SPX/CS/230725/4411.79-5051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2023	119	600,481	5051.5		30,378		30,475		31,841			2,931					
SPX_INDU_NDX/ARBCS/220725/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	1,323,167	8,600,583	6.5		35,726		35,981		30,933			7,684					
SPX/AVGCS/220725/25/4411.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	652	3,091,697	4742.67		71,393		71,902		64,046			15,355					
SPX/CS/220725/4411.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	14,605	69,268,557	4742.67		2,003,371		2,017,672		2,262,280			430,893					
SPX/CS/230725/4411.79-5227.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	758	3,960,603	5227.97		221,867		222,578		234,372			21,408					
SPX_INDU_NDX/ARBCS/220725/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	1,069,843	5,616,674	5.25		25,297		25,477		20,797			5,441					
SPX/CS/230725/4411.79-5095.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	612	3,117,397	5095.62		161,251		161,768		171,027			15,559					
SPX/CS/220725/4411.79-4571.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2022	284	1,298,216	4571.5		21,629		21,783		24,132			4,652					
SPX/CS/220725/4411.79-4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	1,629	7,654,363	4698.56		202,404		203,849		227,125			43,534					
SPX/CS/220725/4411.79-4612.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	533	2,458,152	4612.3		49,614		49,969		55,364			10,671					
SPX/CS/220725/4411.79-4577.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2022	154	705,792	4577.23		12,134		12,220		13,526			2,610					
SPX/CS/220725/4411.79-4522.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2022	128	579,699	4522.08		6,941		6,991		7,749			1,493					
SPX/CS/230725/4411.79-5073.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	477	2,419,932	5073.56		123,419		123,817		130,591			11,909					
SPX/CS/220725/4411.79-4582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ... ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2022	241	1,104,883	4582.97		19,580		19,720		21,804			4,211					
SPX/AVGCS/220725/25/4411.79-4731.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L ... G5GSEF7VJP5170UK5573	.07/23/2021	.07/25/2022	855	4,045,438	4731.64		92,153		92,811		83,068			19,821					
SPX_INDU_NDX/ARBCS/220725/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley ... 87GCMVDQLFKA700JXC56	.07/23/2021	.07/25/2022	939,073	7,277,813	7.75		27,967		28,167		25,428			6,015					

STATEMENT AS OF SEPTEMBER 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/220725/4411.79-4753.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	569	2,705,179	4753.7		80,769		81,345		90,223			17,372				
SPX/CS/230725/4411.79-5426.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	07/23/2021	07/25/2023	174	944,610	5426.82		57,122		57,305		59,426			5,512				
SPX/CS/220725/4411.79-4841.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	2,326	11,260,616	4841.95		384,478		387,223		427,853			82,695				
SPX/CS/220624/4411.79-4604.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	07/23/2021	06/24/2022	362	1,668,655	4604.59		32,024		32,269		35,873			7,701				
SPX_INDJ_NDX/ARBCS/220725/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	07/23/2021	07/25/2022	615,334	2,461,336	4.0		12,033		12,118		9,384			2,588				
SPX/CS/220725/4411.79-4665.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	434	2,023,337	4665.46		49,077		49,427		54,824			10,556				
SPX/CS/220725/4411.79-4676.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	3,504	16,384,139	4676.5		404,432		407,319		458,381			86,987				
SPX/CS/220725/4411.79-4564.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	07/23/2021	07/25/2022	169	773,378	4564.46		12,415		12,504		13,823			2,670				
SPX/CS/220725/4411.79-4876.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	07/23/2021	07/25/2022	138	674,483	4876.0		24,316		24,490		26,572			5,230				
SPX/CS/220725/4411.79-4775.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	5,728	27,355,191	4775.76		841,918		847,928		948,326			181,083				
SPX/CS/220722/4411.79-4676.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	07/23/2021	07/22/2022	174	815,185	4676.5		20,537		20,685		22,761			4,463				
SPX/AVGCS/220725/25/4411.79-4720.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	114	538,003	4720.62		12,074		12,160		10,940			2,597				
SPX/CS/220725/4411.79-4709.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	9,098	42,849,772	4709.59		1,151,770		1,159,992		1,304,952			247,727				
SPX/CS/220725/4411.79-4687.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	763	3,575,813	4687.53		92,189		92,847		103,111			19,828				
SPX/CS/220725/4411.79-4538.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	07/23/2021	07/25/2022	587	2,666,040	4538.85		36,256		36,515		40,503			7,798				
SPX/AVGCS/220725/25/4411.79-4780.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	07/23/2021	07/25/2022	242	1,155,784	4780.43		27,761		27,969		24,507			5,971				
SPX/CS/220728/4400.64-4664.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	07/28/2021	07/28/2022	169	788,608	4664.68		20,352		20,498		22,454			4,127				
SPX/CS/220726/4422.30-4687.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	07/28/2021	07/26/2022	132	618,768	4687.64		15,222		15,332		17,061			3,108				
SPX/CS/220729/4395.26-4658.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/04/2021	07/29/2022	210	978,386	4658.98		25,936		26,055		28,072			4,706				
SPX/AVGCS/220810/10/4436.75-4811.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	244	1,175,682	4811.89		30,565		30,695		22,799			4,753				
SPX/CS/220810/4436.75-4647.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	326	2,305,674	4647.5		47,185		33,579		34,395			5,199				
SPX/CS/230810/4436.75-4969.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	693	3,441,415	4969.16		159,108		159,421		158,940			11,421				
SPX/CS/220810/4436.75-4725.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/10/2021	08/10/2022	1,677	7,924,868	4725.14		221,360		222,300		227,929			34,421				
SPX_INDJ_NDX/ARBCS/220810/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	780,058	6,045,450	7.75		24,416		24,520		20,952			3,797				
SPX/AVGCS/220810/10/4436.75-4758.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	477	2,269,786	4758.41		55,658		55,894		42,537			8,655				
SPX/CS/220810/4436.75-4736.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	1,182	5,598,969	4736.23		161,451		162,137		165,288			25,105				
SPX/CS/230810/4436.75-5100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	822	4,194,169	5100.06		220,536		220,969		219,433			15,831				
SPX/CS/220810/4436.75-4780.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	375	2,696,859	4780.6		73,425		57,232		57,997			8,862				

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STATEMENT AS OF SEPTEMBER 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/220810/4436.75-4714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/10/2021	08/10/2022	1,863	8,780,820	4714.05		238,720		239,734		245,696			37,120				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	08/10/2021	08/10/2022	1,172,088	6,153,462	5.25		28,803		28,926		22,519			4,479				
SPX/CS/220810/4436.75-4702.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/10/2021	08/10/2022	3,253	15,296,604	4702.96		403,154		404,867		415,767			62,689				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	1,527,936	9,931,586	6.5		43,345		43,529		35,366			6,740				
SPX/AVGCS/220810/10/4436.75-4757.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	508	2,416,674	4757.07		59,276		59,528		45,238			9,217				
SPX/CS/220810/4436.75-4870.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/10/2021	08/10/2022	3,730	18,166,705	4870.27		663,130		665,947		668,552			103,114				
SPX/AVGCS/220810/10/4436.75-4725.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	392	1,849,875	4725.14		43,284		43,468		33,523			6,731				
SPX_INDU_NDX/ARBCS/220810/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	08/10/2021	08/10/2022	569,276	2,277,104	4.0		11,290		11,338		8,558			1,756				
SPX/CS/230810/4436.75-5124.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	1,547	7,926,306	5124.45		424,380		425,213		422,024			30,463				
SPX/CS/220810/4436.75-4802.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	08/10/2021	08/10/2022	3,420	16,426,683	4802.78		541,047		543,346		551,955			84,131				
SPX/CS/230810/4436.75-5252.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	165	868,591	5252.85		50,288		50,386		49,681			3,610				
SPX/CS/220708/4436.75-4902.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	07/08/2022	434	2,125,695	4902.61		78,021		78,414		77,874			13,539				
SPX/CS/220810/4436.75-4691.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	304	1,428,438	4691.86		36,688		36,844		37,615			5,705				
SPX/AVGCS/220810/10/4436.75-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/10/2021	08/10/2022	483	2,303,248	4769.51		57,271		57,514		43,553			8,905				
SPX/CS/220708/4436.75-4869.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	07/08/2022	918	4,471,862	4869.33		157,993		158,792		158,554			27,417				
SPX/CS/220810/4436.75-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/10/2021	08/10/2022	11,246	53,638,352	4769.51		1,654,248		1,661,275		1,698,270			257,230				
SPX/CS/230810/4436.75-5257.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	304	1,600,509	5257.55		92,580		92,762		91,727			6,646				
SPX/CS/220810/4436.75-4736.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/10/2021	08/10/2022	6,178	29,259,486	4736.23		838,297		841,858		863,773			130,352				
SPX/CS/230810/4436.75-5324.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2023	475	2,531,340	5324.10		150,683		150,978		148,725			10,816				
SPX/CS/220810/4436.75-4608.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	08/10/2021	08/10/2022	148	2,152,859	4608.94		43,801		43,801		12,884			13,083				
SPX/CS/220805/4429.10-4694.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/11/2021	08/05/2022	117	549,297	4694.85		14,879		14,943		15,068			2,303				
SPX/CS/220805/4436.52-4702.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	08/11/2021	08/05/2022	282	1,326,164	4702.71		35,599		35,753		35,973			5,509				
SPX/CS/220817/4448.08-4714.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	08/18/2021	08/17/2022	201	947,707	4714.96		25,611		25,726		25,363			3,246				
SPX/CS/220812/4468.00-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	08/18/2021	08/12/2022	171	809,870	4736.08		21,268		21,365		20,928			2,739				
SPX/CS/220815/4468.00-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	08/18/2021	08/15/2022	229	1,084,562	4736.08		28,558		28,687		28,092			3,643				
SPX/CS/220825/4496.19-4833.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2021	08/25/2022	10,844	51,448,574	4833.40		1,677,893		1,685,766		1,479,844			171,170				
SPX/AVGCS/220825/25/4496.19-4788.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2022	428	2,049,743	4788.44		50,085		50,320		30,425			5,109				
SPX/CS/230825/4496.19-5148.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	08/25/2021	08/25/2023	155	798,192	5148.14		43,268		43,364		38,761			2,089				

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STATEMENT AS OF SEPTEMBER 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/AVGCS/220825/25/44 96.19-4810.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	165	795,020	4810.92		20,410		20,506		12,058			2,082					
SPX/AVGCS/220825/25/44 96.19-4833.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	345	1,669,884	4833.4		43,512		43,716		25,736			4,439					
SPX_INDUI_NDX/ARBCS/220 825/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2022	1,288,590	8,375,835	6.5		38,307		38,487		28,540			3,908					
SPX/CS/230825/4496.19- 5170.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2023	389	5,126,862	5395.43 / 5170.62		304,397		111,121		99,373			5,353					
SPX_INDUI_NDX/ARBCS/220 825/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2022	818,875	6,346,281	7.75		26,785		26,911		21,055			2,732					
SPX/CS/220819/4441.67- 4708.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	08/25/2021	08/19/2022	337	1,586,653	4708.17		47,384		47,610		42,911			4,925					
SPX/CS/220725/4496.19- 4934.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	07/25/2022	855	4,218,877	4934.57		159,562		160,421		134,264			17,945					
SPX/CS/220825/4496.19- 4844.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	415	2,011,833	4844.64		67,990		68,309		59,018			6,936					
SPX/CS/230825/4496.19- 5035.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2023	469	2,360,289	5035.73		113,772		114,018		103,312			5,493					
SPX/CS/220825/4496.19- 4867.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	3,761	18,302,832	4867.13		637,079		640,068		556,399			64,992					
SPX/AVGCS/220825/25/44 96.19-4822.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	669	3,226,730	4822.16		82,914		83,304		49,354			8,459					
SPX/CS/220825/4496.19- 4799.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	5,799	27,835,387	4799.68		843,490		847,448		749,844			86,049					
SPX/CS/220822/4441.67- 4708.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	08/25/2021	08/22/2022	113	532,023	4708.17		15,968		16,044		14,409			1,644					
SPX/CS/230825/4496.19- 5193.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2023	712	3,698,361	5193.1		205,991		206,448		185,516			9,946					
SPX/CS/220823/4479.53- 4748.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	08/25/2021	08/23/2022	270	1,282,041	4748.3		36,798		36,971		32,718			3,777					
SPX/CS/220825/4496.19- 4777.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2022	768	3,668,794	4777.2		106,019		106,517		93,784			10,816					
SPX/CS/230825/4496.19- 5327.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2023	184	981,052	5327.99		59,855		59,988		52,594			2,890					
SPX/CS/220825/4496.19- 4754.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	08/25/2021	08/25/2022	462	2,198,609	4754.72		59,927		60,209		53,003			6,113					
SPX/CS/220825/4496.19- 4765.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022	2,651	12,634,103	4765.96		351,094		352,742		313,893			35,817					
SPX_INDUI_NDX/ARBCS/220 825/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2022	1,178,049	6,184,757	5.25		30,763		30,907		21,676			3,138					
SPX/CS/220725/4496.19- 4968.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	07/25/2022	324	1,611,428	4968.29		63,142		63,481		52,788			7,101					
SPX/CS/220825/4496.19- 4788.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2022	1,368	6,548,494	4788.44		193,181		194,087		171,966			19,707					
SPX/CS/220825/4496.19- 4654.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDQJBGJWY9T8XKCSX06	08/25/2021	08/25/2022	265	1,234,927	4654.06		22,638		22,744		20,169			2,309					
SPX/CS/220825/4496.19- 4934.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2021	08/25/2022	1,877	9,263,177	4934.59		357,603		359,281		306,468			36,481					
SPX/AVGCS/220825/25/44 96.19-4871.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	421	2,051,543	4871.61		55,604		55,865		32,275			5,672					
SPX/CS/230825/4496.19- 5314.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2023	125	4,009,135	4623.31 / 5314.09		89,986		40,107		35,419			1,932					
SPX/CS/220825/4496.19- 4701.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	447	2,100,081	4701.0		47,370		47,592		42,494			4,832					
SPX/CS/220825/4496.19- 4968.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI GC71XBUI1	08/25/2021	08/25/2022	200	992,571	4968.52		39,932		40,119		33,905			4,074					

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STATEMENT AS OF SEPTEMBER 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/230825/4496.19-5530.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHH1GC71XBU11	.08/25/2021	.08/25/2023	142	4,522,395	4922.57 / 5530.71		193,755		51,103		44,647			2,462				
SPX/CS/220725/4496.19-4912.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHH1GC71XBU11	.08/25/2021	.07/25/2022	394	1,937,477	4912.72		71,382		71,766		60,317			8,028				
SPX/CS/220826/4509.37-4779.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCOJFXTO9	.09/01/2021	.08/26/2022	292	1,395,740	4779.93		40,927		41,013		33,913			3,397				
SPX/CS/220907/4520.03-4791.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/08/2021	.09/07/2022	145	694,728	4791.23		20,447		20,490		16,741			1,216				
SPX/CS/220902/4535.43-4807.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/08/2021	.09/02/2022	339	1,629,763	4807.56		47,068		47,168		37,979			2,841				
SPX/CS/220909/4458.58-4748.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	1,665	7,907,632	4748.39		251,140		251,708		223,411			11,880				
SPX/CS/220810/4458.58-4893.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, Nati B4TYDEB6KMNZ0031MB27	.09/10/2021	.08/10/2022	954	4,667,521	4893.29		191,605		192,097		164,437			9,915				
SPX/CS/220909/4458.58-4909.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	1,139,417	5,981,939	5.25		31,483		31,554		21,500			1,489				
SPX/CS/230908/4458.58-5124.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	568	2,911,316	5124.86		165,961		166,144		149,877			3,808				
SPX/CS/220909/4458.58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	.09/10/2021	.09/09/2022	12,770	61,205,169	4792.97		2,153,585		2,158,449		1,905,889			101,874				
SPX/CS/220810/4458.58-4926.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.08/10/2022	220	1,762,891	4926.73		59,732		47,089		39,431			2,430				
SPX/AVGCS/220909/10/4458.58-4748.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJWYJYLN8C3868	.09/10/2021	.09/09/2022	466	2,211,513	4748.39		60,146		60,282		40,556			2,845				
SPX/CS/230908/4458.58-4993.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	564	2,818,270	4993.61		141,045		141,200		128,222			3,237				
SPX/CS/220909/4458.58-4909.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	1,389,649	9,032,719	6.5		45,017		45,119		31,692			2,129				
SPX/AVGCS/220909/10/4458.58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJWYJYLN8C3868	.09/10/2021	.09/09/2022	531	2,543,732	4792.97		74,174		74,341		49,050			3,509				
SPX/CS/220909/4458.58-4630.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	234	1,873,924	4630.72		41,849		22,720		20,338			1,072				
SPX/CS/230908/4458.58-5283.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/08/2023	327	1,729,081	5283.42		110,513		110,635		97,458			2,536				
SPX/CS/220909/4458.58-4586.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	171	2,138,091	4586.99		52,057		12,640		11,346			597				
SPX/AVGCS/220909/10/4458.58-4779.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJWYJYLN8C3868	.09/10/2021	.09/09/2022	552	2,637,213	4779.89		75,470		75,640		50,200			3,570				
SPX/CS/230908/4458.58-5149.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	547	2,818,901	5149.66		163,971		164,151		147,773			3,763				
SPX/CS/220909/4458.58-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	345	1,685,896	4880.63		69,935		70,093		60,199			3,308				
SPX/AVGCS/220909/10/4458.58-4781.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGJWYJYLN8C3868	.09/10/2021	.09/09/2022	701	3,354,278	4781.83		96,249		96,466		63,978			4,553				
SPX/CS/220909/4458.58-4759.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	6,739	32,073,571	4759.53		1,047,738		1,050,104		930,289			49,562				
SPX/CS/220810/4458.58-4624.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.08/10/2022	325	1,502,762	4624.9		30,422		30,500		27,109			1,574				
SPX/CS/230908/4458.58-5350.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	528	2,827,084	5350.3		184,733		184,940		163,291			4,239				
SPX/CS/220909/4458.58-4804.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	362	1,738,373	4804.12		62,870		63,012		55,286			2,974				
SPX/CS/220909/4458.58-4737.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.09/10/2021	.09/09/2022	641	48,374,420	4737.24		1,801,864		94,171		83,408			4,445				
SPX/CS/220909/4458.58-4929.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	.09/10/2021	.09/09/2022	116	573,419	4929.83		25,336		25,391		21,608			1,198				

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STATEMENT AS OF SEPTEMBER 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/220810/4458-58-4869.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	08/10/2022	171	832,744	4869.65		33,598		33,685		28,531			1,739				
SPX/CS/220909/4458-58-4726.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	09/10/2021	09/09/2022	3,715	17,556,030	4726.09		522,329		523,504		467,937			24,708				
SPX/CS/220909/4458-58-4570.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	121	553,770	4570.04		7,907		7,924		7,064			374				
SPX/CS/220909/4458-58-4838.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/10/2021	09/09/2022	403	1,947,544	4838.08		75,070		75,240		65,565			3,551				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/10/2021	09/09/2022	1,570,039	12,167,802	7.75		57,293		57,422		41,675			2,710				
SPX/CS/220909/4458-58-4893.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	09/10/2021	09/09/2022	3,447	16,864,961	4893.31		702,768		704,355		611,562			33,244				
SPX/AVGCS/220909/10/4458-58-4832.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	09/10/2021	09/09/2022	234	1,131,148	4832.07		34,507		34,585		22,412			1,632				
SPX/CS/220909/4458-58-4619.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	417	1,925,337	4619.98		38,009		38,095		34,127			1,798				
SPX/CS/220909/4458-58-4792.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	137	1,708,860	4792.97		89,990		23,485		20,515			1,108				
SPX_INDU_NDX/ARBCS/220909/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	815,893	3,263,572	4.0		18,657		18,699		12,023			883				
SPX/CS/220916/4473.75-4742.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/22/2021	09/16/2022	230	1,080,763	4698.97		32,773		32,858		29,941			570				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/22/2021	09/20/2022	125	577,399	4619.19		18,868		18,917		17,469			324				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/22/2021	09/16/2022	144	682,874	4742.18		19,759		19,811		17,861			344				
SPX/AVGCS/220923/25/4455.48-4778.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	662	3,389,877	5121.75		199,052		199,319		176,573			558				
SPX/CS/220923/4455.48-4878.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	09/24/2021	09/23/2022	817	3,902,354	4778.5		117,917		118,238		80,803			670				
SPX/CS/220923/4455.48-4655.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	3,602	17,570,940	4878.75		754,903		756,958		639,496			4,289				
SPX/CS/220923/4455.48-4711.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	293	1,380,565	4711.67		41,829		41,943		36,028			238				
SPX/CS/220923/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	13,224	63,338,642	4789.64		2,314,944		2,321,246		1,998,949			13,152				
SPX_INDU_NDX/ARBCS/220923/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	1,253,027	6,578,392	5.25		35,911		36,008		24,202			204				
SPX/CS/220923/4455.48-4890.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	4,645	22,717,650	4890.29		990,345		993,040		838,791			5,626				
SPX/AVGCS/220923/25/4455.48-4745.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	09/24/2021	09/23/2022	495	2,348,231	4745.09		67,323		67,507		46,549			382				
SPX/CS/220923/4455.48-4583.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	321	1,472,340	4583.8		24,666		24,733		21,468			140				
SPX/CS/220825/4455.48-4887.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	08/25/2022	826	4,036,574	4887.56		174,443		174,961		144,687			1,077				
SPX/AVGCS/220923/25/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	09/24/2021	09/23/2022	402	1,926,826	4789.64		59,101		59,261		40,391			336				
SPX_INDU_NDX/ARBCS/220923/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/23/2022	1,552,932	10,094,058	6.5		52,360		52,502		36,275			297				
SPX/CS/230925/4455.48-5279.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/24/2021	09/25/2023	402	2,122,990	5279.74		138,290		138,476		121,253			387				
SPX/CS/220923/4455.48-4667.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	500	9,368,301	4667.12		291,459		60,314		52,412			342				

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STATEMENT AS OF SEPTEMBER 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/230925/4455.48-5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/25/2023	137	749,152	5480.95		52,721		52,792		45,656								
SPX_INDU_NDX/ARBCS/220923/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	09/24/2021	09/23/2022	1,152,630	8,932,883	7.75		43,206		43,324		31,348								
SPX/CS/220923/4455.48-4566.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/23/2022	138	631,460	4566.87		9,537		9,562		8,099								
SPX/CS/220923/4455.48-4733.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/24/2021	09/23/2022	1,402	6,635,885	4733.95		214,109		214,692		184,314								
SPX/AVGCS/220923/25/4455.48-4827.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	09/24/2021	09/23/2022	305	1,473,452	4827.27		47,121		47,250		31,859								
SPX/AVGCS/220923/25/4455.48-4768.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	09/24/2021	09/23/2022	124	593,084	4768.85		17,672		17,720		12,140								
SPX/CS/220825/4455.48-4647.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	08/25/2022	258	1,198,676	4647.77		28,649		28,734		24,639								
SPX/CS/230925/4455.48-4990.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/25/2023	449	2,241,685	4990.14		115,150		115,304		102,937								
SPX/CS/220923/4455.48-4615.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/24/2021	09/23/2022	408	1,881,747	4615.16		38,102		38,205		33,296								
SPX/CS/220923/4455.48-4628.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/23/2022	153	707,695	4628.35		15,660		15,703		13,411								
SPX/CS/220825/4455.48-4923.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	08/25/2022	265	1,302,312	4923.31		58,756		58,931		48,445								
SPX/CS/220923/4455.48-4756.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/24/2021	09/23/2022	8,051	38,294,463	4756.22		1,293,120		1,296,640		1,124,458								
SPX_INDU_NDX/ARBCS/220923/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/23/2022	835,650	3,342,600	4.0		19,226		19,278		12,583								
SPX/CS/230925/4455.48-5274.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/25/2023	229	1,208,034	5274.19		78,479		78,584		68,833								
SPX/CS/220923/4455.48-4722.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/24/2021	09/23/2022	3,659	20,644,323	4722.81		661,127		535,046		465,583								
SPX/CS/220923/4455.48-4823.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/24/2021	09/23/2022	4,206	20,284,156	4823.06		793,641		795,801		680,360								
SPX/CS/220923/4455.48-4789.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/23/2022	124	592,188	4789.64		22,190		22,250		18,689								
SPX/CS/230925/4455.48-5346.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/24/2021	09/25/2023	279	1,493,837	5346.58		100,281		100,416		87,479								
SPX/CS/230925/4455.48-5146.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	09/24/2021	09/25/2023	1,464	7,531,936	5146.08		446,808		447,404		399,519								
SPX/CS/220928/4352.63-4613.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/29/2021	09/28/2022	208	959,668	4613.79		31,383		31,471		29,233		(2,150)						
SPX/CS/220929/4359.46-4621.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	09/29/2021	09/29/2022	197	909,692	4621.03		29,187		29,269		27,517		(1,670)						
SPX/CS/220125/3829.34-4231.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	02/25/2021	01/25/2022	685	2,621,250	3829.339				47,449		216,340								
SPX/CS/220225/3909.52-4290.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,National Association-NY	03/25/2021	02/25/2022	895	3,498,306	3909.520				72,509		253,859								
SPX/AVGCS/220325/25/3909.52-4238.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	03/25/2021	03/25/2022	237	925,732	3909.519				15,722		68,246								
SPX/CS/211124/3629.65-3910.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	11/25/2020	11/24/2021	289	1,048,607	3629.650				6,350		74,431								
SPX/CS/220725/4411.79-4830.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	07/23/2021	07/25/2022	449	1,979,062	4411.790				73,777		81,237								
SPX/CS/230224/3829.34-4710.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	02/25/2021	02/24/2023	1,102	4,219,106	3829.340				260,957		575,362								

STATEMENT AS OF SEPTEMBER 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/CL0/220325/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/25/2021	03/25/2022	1,016,125	1,016,125	1.000				18,831		70,959			19,477				
SPX/CS/211210/3668.10-3833.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2020	12/10/2021	475	1,742,480	3668.101				8,668		70,948			33,311				
SPX/CS/220610/4369.55-4553.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	06/10/2022	150	656,377	4369.550				11,893		14,983			3,663				
SPX/CS/220708/4369.55-4576.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/09/2021	07/08/2022	346	1,510,003	4369.550				30,981		38,475			8,581				
SPX/CS/220909/4458.58-4611.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	147	657,299	4458.578				12,792		11,466			604				
SPX/CS/220909/4458.58-4664.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	169	753,404	4458.582				19,224		17,149			907				
SPX/CS/220909/4458.58-4714.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/09/2022	287	1,281,734	4458.579				39,534		35,005			1,866				
SPX/CS/230525/4188.13-4837.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	986	4,128,162	4188.130				225,442		322,668			46,604				
SPX/CS/230525/4188.13-4961.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	522	2,185,533	4188.130				131,488		192,451			27,182				
SPX/CS/230908/4458.58-5267.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/10/2021	09/08/2023	199	888,876	4458.578				66,632		58,773			1,527				
SPX/CS/211008/3477.13-3694.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/08/2021	4,402	15,304,795	3477.140				11,636		956,531			391,255				
SPX/CS/211008/3477.13-3790.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/08/2021	5,118	17,797,109	3477.140				17,737		1,601,960			596,400				
SPX/CS/211008/3477.13-3824.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/08/2021	2,001	6,957,297	3477.140				7,500		695,712			252,178				
SPX/CS/211008/3545.53-3868.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/10/2020	10/08/2021	520	1,843,508	3545.529				2,010		167,750			67,595				
SPX/CS/211110/3545.53-3820.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/10/2020	11/10/2021	387	1,370,375	3545.531				6,080		101,293			40,890				
SPX/CS/211110/3545.53-3891.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/10/2020	11/10/2021	411	1,458,665	3545.531				7,665		134,668			51,548				
SPX/CS/211110/3545.53-3971.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	11/10/2020	11/10/2021	2,427	8,604,303	3545.530				51,674		967,739			347,508				
SPX/CS/220325/3909.52-4280.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/25/2021	03/25/2022	3,694	14,442,190	3909.520				327,282		1,003,246			338,503				
SPX/CS/220325/3909.52-4290.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	03/25/2021	03/25/2022	2,177	8,512,830	3909.520				196,261		605,446			202,990				
SPX/CS/221010/3477.13-4050.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	10/09/2020	10/10/2022	611	2,123,103	3477.140				75,483		266,080			54,878				
SPX/CS/221209/3668.10-4273.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/10/2020	12/09/2022	354	1,299,348	3668.099				54,573		148,189			34,219				
SPX/CS/221223/3703.06-4314.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	12/24/2020	12/23/2022	431	1,596,806	3703.059				70,441		179,115			42,774				
SPX/CS/230125/3855.36-4491.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	01/25/2021	01/25/2023	368	1,419,538	3855.360				67,146		147,914			34,351				
SPX/CS/230210/3909.88-4495.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	02/10/2021	02/10/2023	689	2,692,941	3909.880				122,765		249,905			57,123				
SPX/CS/220125/3855.36-4144.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2021	01/25/2022	24,922	96,083,134	3855.360				1,218,860		5,753,876			2,575,504				
SPX/CS/220325/3909.52-4088.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2021	03/25/2022	200	783,571	3909.518				9,972		27,474			10,314				
SPX/CS/220325/4180.17-4587.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	03/25/2022	837	3,497,581	4180.171				83,769		195,919			73,238				
SPX/CS/220425/4180.17-4441.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,464	6,118,966	4180.170				114,191		242,545			85,226				

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STATEMENT AS OF SEPTEMBER 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/220923/4455.48-4745.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	1,482	6,603,973	4455.480				231,938		201,047			1,314				
SPX/CS/220923/4455.48-4800.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	701	3,123,761	4455.480				127,881		108,558			725				
SPX/CS/230825/4496.19-5395.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/25/2021	08/25/2023	577	2,595,378	4496.190				193,952		170,890			9,344				
SPX/AVGCS/211025/25/3465.39-3716.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/23/2020	10/25/2021	1,259	4,364,121	3465.390				10,636		316,838			114,444				
SPX/AVGCS/220610/10/4239.18-4514.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	357	1,513,572	4239.181				29,655		51,895			12,574				
SPX/CS/220825/4496.19-4623.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2021	08/25/2022	723	3,252,905	4496.190				50,202		45,271			5,097				
SPX/CS/220825/4496.19-4922.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/25/2021	08/25/2022	759	3,412,494	4496.190				143,435		122,027			14,564				
SPX/CS/220624/4280.70-4612.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/24/2022	448	1,916,437	4280.700				55,582		81,626			19,159				
SPX/CS/220708/4436.75-4625.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	07/08/2022	325	1,440,429	4436.749				29,726		30,659			5,133				
SPX/CS/220708/4436.75-4846.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	07/08/2022	279	1,239,084	4436.751				46,704		46,757			8,064				
SPX/CS/220810/4436.75-4564.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	398	1,767,679	4436.751				26,021		26,910			4,029				
SPX/CS/220810/4436.75-4594.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	172	762,897	4436.751				13,807		14,081			2,138				
SPX/CS/220810/4436.75-4603.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	196	870,364	4436.752				16,505		16,856			2,556				
SPX/CS/220810/4436.75-4636.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	317	1,408,581	4436.752				31,103		31,968			4,816				
SPX/CS/220810/4436.75-4814.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	405	1,796,914	4436.749				66,129		66,691			10,239				
SPX/CS/220810/4436.75-4855.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2021	08/10/2022	223	989,170	4436.750				39,144		39,173			6,061				
SPX/CS/230623/4280.70-4920.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	549	2,350,908	4280.700				131,282		164,631			19,176				
SPX/CS/220725/4496.19-4689.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2021	07/25/2022	212	953,970	4496.190				21,364		18,892			2,390				
SPX/CS/220825/4496.19-4670.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	08/25/2021	08/25/2022	157	704,789	4496.190				14,652		12,995			1,488				
SPX/CS/220909/4458.58-4826.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/10/2021	09/09/2022	9,394	41,882,090	4458.580				1,711,762		1,498,148			80,791				
SPX/AVGCS/220525/25/4188.13-4481.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/25/2021	05/25/2022	122	509,025	4188.128				10,291		20,849			5,387				
SPX/CS/220310/3898.81-4230.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2021	03/10/2022	461	1,796,914	3898.809				34,131		114,745			42,238				
SPX/CS/220325/2475.56-2859.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,876	4,643,384	2475.560				73,563		695,106			113,077				
SPX/CS/220408/4188.43-4593.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	04/08/2022	777	3,253,211	4188.430				81,985		180,682			60,180				
SPX/CS/220510/4188.43-4308.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2021	05/10/2022	3,039	12,730,189	4188.430				129,080		242,868			80,968				

E06.9

STATEMENT AS OF SEPTEMBER 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/CL0/220923/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	803,723	2,009,308	2.5		25,425		25,494		17,252			144						
SPX/CL0/220923/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/24/2021	09/23/2022	992,072	2,678,594	2.7		34,040		34,132		23,093			193						
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options										15,474,648	5,468,473	XXX	5,087,907			189,684				XXX	XXX		
0219999999	Subtotal - Purchased Options - Hedging Other										61,043,169	56,682,140	XXX	73,676,788	(3,820)		14,463,772					XXX	XXX	
0289999999	Subtotal - Purchased Options - Replications												XXX									XXX	XXX	
0359999999	Subtotal - Purchased Options - Income Generation												XXX									XXX	XXX	
0429999999	Subtotal - Purchased Options - Other												XXX									XXX	XXX	
0439999999	Total Purchased Options - Call Options and Warrants										45,568,520	51,213,667	XXX	68,588,881	(3,820)		14,274,088					XXX	XXX	
0449999999	Total Purchased Options - Put Options										15,474,648	5,468,473	XXX	5,087,907			189,684					XXX	XXX	
0459999999	Total Purchased Options - Caps												XXX									XXX	XXX	
0469999999	Total Purchased Options - Floors												XXX									XXX	XXX	
0479999999	Total Purchased Options - Collars												XXX									XXX	XXX	
0489999999	Total Purchased Options - Other												XXX									XXX	XXX	
0499999999	Total Purchased Options										61,043,169	56,682,140	XXX	73,676,788	(3,820)		14,463,772					XXX	XXX	
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												XXX										XXX	XXX
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												XXX										XXX	XXX
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2019	10/25/2021	1,501	4,535,856	3022.55	304,810			10,643		696,723			114,516						
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Scotia Bank	12/24/2019	12/23/2021	472	1,522,751	3223.38	125,185			14,512		336,164			47,032						
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Scotia Bank	12/24/2019	12/23/2021	1,318	4,248,767	3223.38	314,536			36,462		741,057			118,171						
SPX/CS/220425/2836.74-3276.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	04/24/2020	04/25/2022	1,740	4,936,390	2836.74	356,407			101,902		710,599			133,715						
SPX/CS/220425/2836.74-3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	04/24/2020	04/25/2022	1,676	4,755,768	2836.74	392,351			112,178		813,826			147,200						
SPX/CS/220408/2789.82-3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/09/2020	04/08/2022	1,033	2,881,940	2789.82	273,208			71,836		643,287			102,787						
SPX/CS/220408/2789.82-3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/09/2020	04/08/2022	1,209	3,373,922	2789.82	271,601			71,414		584,464			102,183						
SPX/CS/211223/3223.38-3723.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Scotia Bank	12/24/2019	12/23/2021	1,702	5,486,993	3223.38	367,244			42,572		807,218			137,973						
SPX/CS/220125/3295.47-3806.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	01/24/2020	01/25/2022	1,444	4,758,396	3295.47	310,732			49,838		677,330			116,579						
SPX/CS/220225/3128.21-3879.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2020	02/25/2022	829	2,593,784	3128.21	207,762			41,958		561,690			77,838						
SPX/CS/211025/3022.55-3750.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/25/2019	10/25/2021	574	1,733,794	3022.55	145,119			5,067		411,890			54,521						
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/25/2019	11/24/2021	1,944	6,091,164	3133.64	407,499			30,690		917,253			152,883						
SPX/CS/220125/3295.47-3907.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	01/24/2020	01/25/2022	1,253	4,128,189	3295.47	298,468			47,871		694,163			111,978						
SPX/CS/220325/2475.56-2937.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/25/2020	03/25/2022	1,358	3,361,847	2475.56	246,760			60,143		604,172			92,449						
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/25/2019	11/24/2021	1,621	5,081,011	3133.64	375,995			28,318		910,083			141,064						
SPX/CS/220325/2475.56-3069.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/25/2020	03/25/2022	725	6,437,072	2475.56 / 2475.56	454,283			37,160		413,083			57,121						
SPX/CS/211210/3132.52-3884.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/10/2019	12/10/2021	318	994,860	3132.52	82,772			8,070		225,376			31,011						
SPX/CS/220225/3128.21-3708.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2020	02/25/2022	1,207	3,776,399	3128.21	271,561			54,842		644,511			101,741						

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STATEMENT AS OF SEPTEMBER 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/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	11/25/2019	11/24/2021	396	1,240,276	3133.64	102,199			7,697		284,055			38,342				
SPX/CS/211210/3132.52-3712.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	12/10/2019	12/10/2021	1,360	4,261,523	3132.52	317,483			30,952		756,545			118,946				
SPX/CS/220225/3128.21-3613.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	02/25/2020	02/25/2022	1,586	4,961,150	3128.21	321,185			64,863		715,670			120,332				
SPX/CS/220325/2475.56-3292.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na KB1H1DSRPFMVMCJFXTO9	03/25/2020	03/25/2022	1,538	3,806,688	2475.56	375,339			91,482		1,194,638			140,622				
SPX/CS/211210/3132.52-3618.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	12/10/2019	12/10/2021	2,224	6,965,336	3132.52	469,464			45,769		1,042,535			175,885				
SPX/CS/211008/2938.13-3482.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	10/10/2019	10/08/2021	1,472	4,324,823	2938.13	326,524			3,664		801,547			123,191				
SPX/CS/211008/2938.13-3393.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	10/10/2019	10/08/2021	1,346	3,954,988	2938.13	268,939			3,018		613,015			101,465				
SPX/CS/220110/3265.35-3771.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Scotia Bank L319ZG2KFGXZ61BMYR72	01/10/2020	01/10/2022	2,000	6,529,379	3265.35	432,441			60,397		943,002			162,467				
SPX/CS/220110/3265.35-3871.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Scotia Bank L319ZG2KFGXZ61BMYR72	01/10/2020	01/10/2022	1,329	4,341,006	3265.35	317,067			44,283		741,092			119,122				
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGJYYJLNB8C3868	11/08/2019	11/10/2021	447	1,383,141	3093.08	115,769			6,459		322,121			43,434				
SPX/CS/211110/3093.08-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	11/08/2019	11/10/2021	2,118	6,551,056	3093.08	441,541			24,633		995,785			165,655				
SPX/CS/220310/2882.23-3416.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	03/10/2020	03/10/2022	1,079	3,109,735	2882.23	231,053			51,488		539,688			86,565				
SPX/CS/211025/3022.55-3583.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	10/25/2019	10/25/2021	1,245	3,762,738	3022.55	280,700			9,801		690,700			105,459				
SPX/CS/220425/2836.74-3517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/24/2020	04/25/2022	378	1,071,487	2836.74	104,791			29,961		237,440			39,315				
SPX/CS/220210/3352.09-3871.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	02/10/2020	02/10/2022	1,736	5,820,518	3352.09	370,185			67,025		810,591			138,690				
SPX/CS/220408/2789.82-3222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/09/2020	04/08/2022	1,316	3,672,125	2789.82	259,986			68,360		534,409			97,813				
SPX/CS/220310/2882.23-3574.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/10/2020	03/10/2022	662	1,908,863	2882.23	165,117			36,795		429,359			61,861				
SPX/CS/211110/3093.08-3666.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	11/08/2019	11/10/2021	1,345	4,159,769	3093.08	311,567			17,382		753,695			116,892				
SPX/CS/220210/3352.09-3974.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	02/10/2020	02/10/2022	1,223	4,101,037	3352.09	287,073			51,977		674,005			107,552				
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	10/10/2019	10/08/2021	341	1,003,231	2938.13	84,974			953		241,704			32,059				
SPX/CS/220210/3352.09-4156.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	02/10/2020	02/10/2022	532	1,783,522	3352.09	137,866			24,962		367,617			51,652				
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale ... 02RNE81BXP4R0TD8PU41	12/10/2019	12/10/2021	442	1,384,999	3132.52	123,819			12,071		415,367			46,389				
SPX/CS/220125/3295.47-4086.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGJYYJLNB8C3868	01/24/2020	01/25/2022	567	1,866,924	3295.47	148,607			23,835		395,279			55,754				
SPX/CS/220310/2882.23-3328.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	03/10/2020	03/10/2022	1,671	4,817,480	2882.23	316,027			70,424		702,258			118,400				
SPX/CS/220110/3265.35-4053.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGJYYJLNB8C3868	01/10/2020	01/10/2022	564	1,841,618	3265.35	147,329			20,577		398,620			55,351				
SPX/CS/220510/2929.80-3896.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	05/08/2020	05/10/2022	224	874,349	3896.63	70,474			21,594		190,218			26,403				
SPX/CS/220525/2955.45-3503.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati B4TYDEB6KMZ0031MB27	05/22/2020	05/25/2022	888	3,112,083	3503.59	213,428			69,855		440,576			79,961				
SPX/CS/220510/2929.80-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na KB1H1DSRPFMVMCJFXTO9	05/08/2020	05/10/2022	1,303	4,523,657	3472.69	308,752			94,604		644,596			115,675				

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STATEMENT AS OF SEPTEMBER 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/220510/2929.80-3637.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	05/08/2020	05/10/2022	419	1,522,630	3637.93	116,126			35,582		267,229			43,507				
SPX/CS/220510/2929.80-3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	05/08/2020	05/10/2022	1,263	4,274,923	3383.92	263,898			80,860		523,699			98,870				
SPX/CS/220525/2955.45-3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	05/22/2020	05/25/2022	1,489	5,081,348	3413.54	316,320			103,531		616,627			118,510				
SPX/CS/220525/2955.45-3664.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	05/22/2020	05/25/2022	935	3,426,190	3664.76	261,109			85,460		590,268			97,825				
SPX/CS/220610/3190.14-3684.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/10/2020	06/10/2022	1,324	4,878,265	3684.61	285,051			99,252		565,681			106,795				
SPX/CS/220610/3190.14-3781.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	06/10/2020	06/10/2022	1,229	4,645,625	3781.01	297,853			103,709		620,021			111,591				
SPX/CS/220610/3190.14-3955.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	06/10/2020	06/10/2022	348	1,375,229	3955.77	96,377			33,557		222,288			36,108				
SPX/CS/220624/3083.76-3561.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	06/25/2020	06/24/2022	1,381	4,917,809	3561.74	304,436			112,407		578,446			114,536				
SPX/CS/220624/3083.76-3654.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	06/25/2020	06/24/2022	1,942	7,097,742	3654.26	484,563			178,915		961,559			182,304				
SPX/CS/220624/3083.76-3823.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	06/25/2020	06/24/2022	559	2,137,888	3823.86	162,418			59,967		352,239			61,103				
SPX/CS/220708/3185.04-3949.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	07/10/2020	07/08/2022	381	1,506,331	3949.45	109,938			42,805		240,752			41,419				
SPX/CS/220708/3185.04-3678.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	07/10/2020	07/08/2022	1,520	5,593,157	3678.72	341,885			133,115		640,782			128,805				
SPX/CS/220708/3185.04-3776.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	07/10/2020	07/08/2022	1,371	5,177,836	3776.34	348,494			135,688		684,207			131,295				
SPX/CS/220725/3215.63-3987.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	07/24/2020	07/25/2022	377	1,503,940	3987.38	109,763			45,161		237,096			41,180				
SPX/CS/220725/3215.63-3714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	07/24/2020	07/25/2022	1,575	5,850,008	3714.05	356,572			146,707		661,630			133,777				
SPX/CS/220725/3215.63-3810.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	07/24/2020	07/25/2022	1,248	4,755,422	3810.52	316,627			130,272		618,481			118,790				
SPX/CS/220810/3360.47-3982.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/10/2020	08/10/2022	1,665	6,633,031	3982.88	345,022	82,830		184,727		826,427			160,295				
SPX/CS/220810/3360.47-4167.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	08/10/2020	08/10/2022	689	2,871,990	4167.26	163,229	39,186		87,394		430,839			75,835				
SPX/CS/220810/3360.47-3881.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	08/10/2020	08/10/2022	2,337	9,068,794	3881.34	432,457	103,819		231,540		983,656			200,917				
SPX/CS/220825/3443.62-4201.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2020	08/25/2022	813	3,414,039	4201.22	196,552	41,031		107,541		465,932			89,011				
SPX/CS/220825/3443.62-4081.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2020	08/25/2022	418	1,705,233	4081.86	92,118	19,230		50,401		205,916			41,717				
SPX/CS/220825/3443.62-3977.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2020	08/25/2022	774	3,080,382	3977.38	152,683	31,873		83,539		324,327			69,144				
SPX/CS/220825/3443.62-3908.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2020	08/25/2022	642	2,509,426	3908.51	115,051	24,017		62,949		236,345			52,102				
SPX/CS/220825/3443.62-4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2020	08/25/2022	616	2,470,857	4011.82	126,508	26,409		69,217		273,291			57,291				
SPX/CS/220825/3443.62-4407.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	08/25/2020	08/25/2022	859	3,785,158	4407.83	230,456	48,109		126,091		602,465			104,365				
SPX/CS/220909/3339.19-3856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/10/2020	09/09/2022	795	3,065,449	3856.76	154,123	27,124		85,934		329,821			68,189				
SPX/CS/220909/3339.19-3890.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	09/10/2020	09/09/2022	664	2,583,948	3890.16	134,287	23,633		74,874		292,153			59,413				
SPX/CS/220909/3339.19-3789.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	09/10/2020	09/09/2022	692	2,624,363	3789.98	121,393	21,364		67,684		252,387			53,708				

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STATEMENT AS OF SEPTEMBER 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/220909/3339.19-3957.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	B4TYDEB6KZM0031MB27	09/10/2020	562	2,223,565	3957.81	122,357	21,533		68,222		274,970			54,135				
SPX/CS/220909/3339.19-4074.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	B4TYDEB6KZM0031MB27	09/10/2020	638	2,599,258	4074.93	153,771	27,062		85,738		365,365			68,034				
SPX/CS/220923/3298.46-4025.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	09/25/2020	247	993,187	4025.52	61,040	9,028		34,642		140,681			26,398				
SPX/CS/220923/3298.46-4245.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	09/25/2020	380	1,612,286	4245.6	106,273	15,731		60,318		272,332			45,965				
SPX/CS/220923/3298.46-3842.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	09/25/2020	798	3,068,376	3842.71	165,199	24,435		93,754		348,823			71,444				
SPX/CS/220923/3298.46-3809.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	09/25/2020	755	2,877,934	3809.72	149,558	22,121		84,878		311,284			64,680				
SPX/CS/220923/3298.46-3743.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	09/25/2020	536	2,006,315	3743.75	95,936	14,190		54,446		193,866			41,490				
SPX/CS/220923/3298.46-3909.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	09/25/2020	1,042	4,071,588	3909.07	232,250	34,352		131,807		506,186			100,442				
SPX/CS/211007/3419.45-3624.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDOJBGJWY9T8XCSX06	10/08/2020	173	625,515	3624.62	19,238			376		35,407			14,455				
SPX/CS/211008/3477.13-3638.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	299	1,089,522	3638.51	20,694	5,752		598		48,323			20,096				
SPX/CS/211008/3477.13-3577.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCB7006XZS54	10/09/2020	479	1,715,073	3577.27	21,393	5,947		618		48,010			20,775				
SPX/AVGCS/211008/10/3477.13-3729.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	10/09/2020	1,280	4,773,037	3729.35	116,655	32,428		3,369		322,801			113,286				
SPX/CS/211008/3477.13-3763.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	602	2,267,529	3763.99	67,530	18,772		1,950		172,809			65,580				
SPX/CS/211008/3477.13-3894.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	2,109	8,212,009	3894.46	309,809	86,120		8,948		879,980			300,861				
SPX/CS/211008/3477.13-3711.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	10/09/2020	6,820	25,315,554	3711.84	649,477	180,540		18,757		1,600,751			630,719				
SPX/CS/221010/3477.13-4250.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	217	923,747	4250.65	55,299	6,664		32,020		123,315			23,279				
SPX/CS/221010/3477.13-4120.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	746	19,335,294	4120.94	3694.45 /	574,188	132,636		99,186		360,490			72,111			
SPX/AVGCS/211008/10/3477.13-3755.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	10/09/2020	647	2,431,420	3755.3	62,890	17,482		1,816		180,102			61,074				
SPX/AVGCS/211008/10/3477.13-3768.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	10/09/2020	483	1,818,662	3768.44	48,321	13,432		1,396		140,585			46,925				
SPX/CS/211008/3477.13-3612.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/12/2020	233	840,431	3612.05	13,674	3,801		395		31,392			13,279				
SPX/CS/211008/3477.13-3720.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	3,015	13,690,303	3720.53	4050.86 /	426,483	98,025		8,552		733,805			287,571			
SPX_INDU_NDX/ARBCS/211008/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCB7006XZS54	10/09/2020	1,876,893	14,545,921	7.75	55,955	15,555		1,616		145,454			54,339				
SPX/CS/221010/3477.13-4509.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	146	656,964	4509.3	42,001	5,061		24,320		104,628			17,681				
SPX/AVGCS/211008/10/3477.13-3720.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	10/09/2020	462	1,718,351	3720.53	41,092	11,423		1,187		112,414			39,905				
SPX/CS/211008/3477.13-3859.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	1,136	23,781,988	3859.61	771,712	214,520		4,551		434,334			153,025				
SPX/CS/211008/3477.13-3602.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	256	923,879	3602.63	14,164	3,937		409		32,183			13,755				
SPX/CS/211008/3477.13-3685.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	10/09/2020	468	1,723,420	3685.76	40,457	11,246		1,168		97,551			39,288				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCB7006XZS54	10/09/2020	1,014,980	7,104,860	7.0	28,353	7,882		819		71,046			27,534				

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STATEMENT AS OF SEPTEMBER 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/221010/3477.13-4016.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	10/09/2020	10/10/2022	595	2,390,894	4016.09	121,929	14,693		70,601		245,078			51,329				
SPX_INDU_NDX/ARBCS/211008/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/09/2020	10/08/2021	514,516	2,701,209	5.25	11,796	3,279		341		27,011			11,456				
SPX/CS/211008/3477.13-3737.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/16/2020	10/08/2021	1,102	81,471,257	3737.91 /	2,346,377	652,242		60,266		5,149,951			2,026,433				
SPX/CS/221010/3477.13-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	10/09/2020	10/10/2022	553	2,182,740	3946.54	102,807	12,388		59,528		200,101			43,279				
SPX/CS/211015/3483.81-3692.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/22/2020	10/15/2021	285	1,052,459	3692.84	25,206	6,035		1,331		59,109			23,875				
SPX/CS/211021/3435.56-3641.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/22/2020	10/21/2021	326	1,188,842	3641.69	29,618	6,945		2,145		66,481			27,473				
SPX/CS/211015/3483.34-3692.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/22/2020	10/15/2021	492	1,816,631	3692.34	43,534	10,424		2,299		102,027			41,235				
SPX/CS/211022/3465.39-3673.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/26/2020	10/22/2021	371	1,361,767	3673.31	41,984			2,602		75,998			31,813				
SPX/AVGCS/211025/25/3465.39-3756.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/26/2020	10/25/2021	311	1,169,796	3756.94	41,542			2,901		90,776			31,215				
SPX/CS/211025/3465.39-3803.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	10/26/2020	10/25/2021	356	1,353,640	3803.27	59,696			4,169		117,675			44,855				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/26/2020	10/25/2021	1,015,331	5,330,488	5.25	28,937			2,021		53,300			21,743				
SPX/CS/211025/3465.39-3673.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/26/2020	10/25/2021	204	747,804	3673.31	23,041			1,609		41,616			17,313				
SPX/AVGCS/211025/25/3465.39-3707.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/26/2020	10/25/2021	618	2,293,194	3707.97	72,868			5,089		150,017			54,753				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/26/2020	10/25/2021	1,699,367	13,170,094	7.75	65,596			4,581		131,690			49,288				
SPX/CS/211025/3465.39-3751.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	10/26/2020	10/25/2021	479	1,795,411	3751.28	70,656			4,934		134,162			53,090				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/26/2020	10/25/2021	542,343	2,440,544	4.5	13,504			943		24,403			10,147				
SPX/CS/221025/3465.39-4505.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	10/26/2020	10/25/2022	168	758,411	4505.01	56,181			30,125		121,891			21,048				
SPX/CS/211025/3465.39-3725.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	10/26/2020	10/25/2021	18,297	68,161,039	3725.29	2,491,844			174,011		4,667,712			1,872,363				
SPX/CS/221025/3465.39-4251.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	10/26/2020	10/25/2022	277	1,177,724	4251.23	82,178			44,065		159,545			30,788				
SPX/AVGCS/211025/25/3465.39-3742.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/26/2020	10/25/2021	649	2,428,082	3742.38	83,639			5,841		179,705			62,846				
SPX_INDU_NDX/ARBCS/211025/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/26/2020	10/25/2021	1,412,697	9,888,879	7.0	50,716			3,542		98,881			38,108				
SPX/CS/221025/3465.39-4106.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	10/26/2020	10/25/2022	1,119	4,596,714	4106.9	296,332			158,897		539,616			111,021				
SPX/CS/211025/3465.39-3565.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	10/26/2020	10/25/2021	633	2,255,996	3565.19	36,708			2,563		62,264			27,582				
SPX/CS/221025/3465.39-4037.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A	10/26/2020	10/25/2022	459	1,853,978	4037.18	113,785			61,013		199,619			42,630				
SPX/CS/211025/3465.39-3699.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	10/26/2020	10/25/2021	8,021	29,670,466	3699.3	1,000,598			69,874		1,843,497			751,846				
SPX/CS/211025/3465.39-3707.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	10/26/2020	10/25/2021	5,471	20,287,268	3707.97	703,418			49,121		1,303,705			528,546				
SPX/CS/221025/3465.39-4002.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	10/26/2020	10/25/2022	825	3,303,902	4002.53	195,945			105,068		338,923			73,411				
SPX/CS/211025/3465.39-3813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	10/26/2020	10/25/2021	806	3,072,214	3813.0	137,932			9,632		273,912			103,641				

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STATEMENT AS OF SEPTEMBER 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/221025/3465.39-3933.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A	E570DZIWZ7FF32WIEFA76	10/26/2020	433	1,703,163	3933.22	92,886			49,807		156,300			34,800				
SPX/CS/211025/3465.39-3681.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPPFMYMCFXT09	10/26/2020	4,114	15,146,781	3681.98	480,420			33,549		875,852			360,986				
SPX/CS/211025/3465.39-3733.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	10/26/2020	267	997,744	3733.96	37,502			2,619		70,416			28,179				
SPX/CS/211025/3465.39-3777.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	10/26/2020	3,675	13,879,910	3777.28	579,390			40,460		1,122,652			435,352				
SPX/CS/211025/3465.39-3590.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIVDQLFKA70QJCS56	10/26/2020	332	1,191,495	3590.56	23,873			1,667		40,917			17,938				
SPX/CS/211025/3465.39-3630.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIVDQLFKA70QJCS56	10/26/2020	365	1,323,204	3630.0	33,551			2,343		59,050			25,210				
SPX/CS/211025/3465.39-3881.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	10/26/2020	1,621	6,290,202	3881.48	314,490			21,962		656,564			236,307				
SPX/CS/221025/3465.39-4435.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	B4TYDEB6KMZ0031MB27	10/26/2020	349	1,548,535	4435.7	113,963			61,108		239,538			42,696				
SPX/CS/211025/3465.39-3599.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIVDQLFKA70QJCS56	10/26/2020	181	650,597	3599.85	13,885			970		23,932			10,433				
SPX/CS/211025/3465.39-3846.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	10/26/2020	22,636	87,072,695	3846.58	4,141,839			289,235		8,421,981			3,112,164				
SPX/CS/211025/3465.39-3616.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WICGB70006XZS54	10/27/2020	147	531,686	3616.91	11,975			839		21,926			9,023				
SPX/CS/211022/3453.49-3660.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPPFMYMCFXT09	10/29/2020	204	746,783	3660.7	18,886			1,180		41,697			14,487				
SPX/CS/211101/3269.96-3466.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	11/05/2020	176	610,044	3466.16	18,819	3,450		1,945		34,027			16,874				
SPX/CS/211029/3310.11-3508.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	11/05/2020	216	757,884	3508.72	22,700	4,190		2,209		42,315			20,491				
SPX/CS/211029/3269.96-3466.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	11/05/2020	435	1,507,780	3466.16	46,502	8,583		4,525		84,249			41,976				
SPX_INDU_NDX/ARB/CS/21110/10.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	E58DKGJMYJYLNB8C3868	11/11/2020	1,076,418	5,651,195	5.25	29,063			3,256		56,503			21,899				
SPX/CS/211110/3545.53-3900.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	390	1,520,303	3900.08	65,926			7,387		130,740			49,675				
SPX/CS/221110/3545.53-4371.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	238	1,040,372	4371.12	70,041			39,075		137,562			26,278				
SPX/CS/211110/3545.53-3793.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	11/11/2020	3,376	12,806,312	3793.72	436,851			48,947		800,898			329,167				
SPX/CS/211110/3545.53-3673.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	160	586,001	3673.48	11,764			1,318		19,668			8,864				
SPX/CS/211110/3545.53-3704.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	257	951,655	3704.83	22,951			2,571		39,366			17,293				
SPX/CS/211110/3545.53-3766.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	IYDQJBGJWY9T8XKCSX06	11/11/2020	3,977	14,982,028	3766.9	468,172			52,456		843,237			352,769				
SPX/CS/211110/3545.53-3935.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	1,598	6,288,882	3935.54	287,815			32,248		586,814			216,869				
SPX/CS/221110/3545.53-4095.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	877	5,193,038	4095.09	3891.22 / 273,677			114,514		355,070			77,010				
SPX/CS/211110/3545.53-3811.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	11/11/2020	23,733	90,456,689	3811.44	3,237,933			362,794		6,023,864			2,439,787				
SPX/CS/221110/3545.53-4585.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	784F5XIIPLTWKTBV3E584	11/11/2020	205	941,652	4585.74	66,180			36,920		142,325			24,829				
SPX/AVGCS/211110/10/3545.53-3802.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	11/11/2020	939	3,572,115	3802.76	108,674			12,176		241,609			81,886				
SPX_INDU_NDX/ARB/CS/21110/10.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	E58DKGJMYJYLNB8C3868	11/11/2020	1,343,015	10,408,366	7.75	48,349			5,417		104,068			36,431				

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STATEMENT AS OF SEPTEMBER 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/211110/3545.53-3838.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	11/10/2021	719	4,236,526	3820.31 / 3838.04	160,075			11,855		200,286			79,727				
SPX_INDU_NDX/ARBCS/211110/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	11/11/2020	11/10/2021	1,620,287	11,342,009	7.0	54,442			6,100		113,403			41,022				
SPX/CS/211110/3545.53-3784.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/11/2020	11/10/2021	11,229	42,500,616	3784.85	1,408,195			157,781		2,570,590			1,061,077				
SPX/AVGCS/211110/10/3545.53-3793.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/11/2020	11/10/2021	548	2,079,996	3793.72	61,972			6,944		136,065			46,696				
SPX/CS/211008/3545.53-3970.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	10/08/2021	1,482	7,895,947	3868.16 / 3970.99	359,089			6,829		630,471			229,619				
SPX/CS/211008/3545.53-3935.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	10/08/2021	293	1,152,980	3935.54	52,144			1,284		114,257			43,159				
SPX/CS/211110/3545.53-3864.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/11/2020	11/10/2021	8,741	33,780,288	3864.65	1,369,798			153,479		2,648,889			1,032,145				
SPX/CS/211110/3545.53-3647.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/11/2020	11/10/2021	855	3,116,926	3647.64	50,596			5,669		84,174			38,124				
SPX/CS/221110/3545.53-4024.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	11/10/2022	541	2,176,316	4024.18	115,047			64,183		192,917			43,163				
SPX/AVGCS/211110/10/3545.53-3828.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/11/2020	11/10/2021	436	1,670,262	3828.58	53,472			5,991		123,474			40,291				
SPX/CS/221110/3545.53-4130.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	11/10/2022	298	1,231,851	4130.54	72,748			40,585		127,726			27,293				
SPX/CS/211110/3545.53-3683.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/11/2020	11/10/2021	6,985	25,726,275	3683.1	542,609			60,797		925,539			408,857				
SPX/AVGCS/211110/10/3545.53-3847.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/11/2020	11/10/2021	311	1,195,795	3847.11	39,520			4,428		93,732			29,778				
SPX/CS/221110/3545.53-4201.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	11/10/2022	1,405	5,904,471	4201.73	367,199			204,853		666,682			137,764				
SPX/CS/211008/3545.53-3900.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	11/11/2020	10/08/2021	293	1,141,335	3900.69	49,070			1,208		103,917			40,615				
SPX/CS/211110/3545.53-3713.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/11/2020	11/10/2021	451	1,674,097	3713.94	42,192			4,727		72,982			31,792				
SPX_INDU_NDX/ARBCS/211110/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	11/11/2020	11/10/2021	528,366	2,377,647	4.5	12,628			1,415		23,773			9,515				
SPX/CS/211105/3509.44-3720.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/12/2020	11/05/2021	281	1,045,323	3720.01	29,714	4,692		3,421		57,320			26,293				
SPX/CS/211111/3572.66-3787.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/12/2020	11/11/2021	147	556,135	3787.02	14,629	2,265		1,935		30,017			12,694				
SPX/CS/211108/3509.44-3720.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/12/2020	11/08/2021	182	677,049	3720.05	19,268	3,013		2,385		37,003			16,883				
SPX/CS/211105/3510.45-3721.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/12/2020	11/05/2021	208	773,985	3721.08	21,977	3,470		2,530		42,437			19,446				
SPX/CS/211112/3585.15-3800.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/18/2020	11/12/2021	327	1,242,685	3800.26	34,126	4,499		4,609		66,841			29,518				
SPX/CS/211115/3585.15-3800.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/18/2020	11/15/2021	386	1,466,900	3800.26	40,325	5,265		5,779		78,509			34,546				
SPX/CS/211124/3629.65-3883.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2020	11/24/2021	3,067	11,910,221	3883.73	369,203	34,185		61,534		716,450			307,669				
SPX/AVGCS/211124/25/3629.65-3941.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	11/27/2020	11/24/2021	381	1,501,929	3941.42	42,914	3,974		7,152		118,791			35,762				
SPX/CS/221125/3629.65-4228.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	11/25/2020	11/25/2022	458	1,935,686	4228.54	110,791	4,852		67,121		193,863			43,669				
SPX_INDU_NDX/ARBCS/211124/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	11/27/2020	11/24/2021	681,537	4,770,759	7.0	22,207	2,056		3,701		47,668			18,505				
SPX/CS/211124/3629.65-3929.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	11/25/2020	11/24/2021	671	2,636,619	3929.1	92,492	8,564		15,415		183,541			77,077				

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

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/211119/3557.54-3770.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/25/2020	11/19/2021	217	818,305	3770.99	24,688	2,322		3,792		43,703								
SPX/AVGCS/211124/25/3629.65-3883.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	11/27/2020	11/24/2021	520	2,019,698	3883.73	52,001	4,815		8,667		132,117								
SPX/CS/211124/3629.65-3759.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/25/2020	11/24/2021	157	590,311	3759.52	10,745	995		1,791		19,035								
SPX/CS/221125/3629.65-4301.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/25/2022	683	2,940,056	4301.64	173,735	7,609		105,256		320,271								
SPX/CS/211124/3629.65-3771.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	208	785,676	3771.18	15,392	1,425		2,565		27,490								
SPX/CS/221125/3629.65-4461.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	11/25/2020	11/25/2022	195	869,297	4461.61	56,235	2,463		34,069		109,292								
SPX/CS/211122/3557.54-3770.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/25/2020	11/22/2021	160	603,358	3770.99	18,219	1,697		2,942		32,113								
SPX/CS/211124/3629.65-4065.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	2,193	8,913,520	4065.25	387,799	35,907		64,633		852,206								
SPX/CS/211025/3629.65-4003.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	10/25/2021	194	776,069	4003.82	31,093	3,162		2,635		69,071								
SPX/CS/211126/3629.65-3847.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/26/2021	145	559,678	3847.43	15,637	1,439		2,686		29,207								
SPX/CS/211124/3629.65-3983.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	454	1,808,183	3983.54	70,933	6,568		11,822		145,467								
SPX/CS/211119/3581.87-3796.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/25/2020	11/19/2021	216	820,104	3796.78	24,296	2,285		3,732		43,597								
SPX/CS/211025/3629.65-4028.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	10/25/2021	2,439	9,826,675	4028.91	400,900	40,769		33,975		923,296								
SPX/AVGCS/211124/25/3629.65-3893.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	11/27/2020	11/24/2021	1,065	4,145,888	3893.10	108,963	10,089		18,161		280,525								
SPX_INDJ_IDX/ABCS/211124/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	11/27/2020	11/24/2021	3,199,346	16,796,567	5.25	85,797	7,944		14,299		167,928								
SPX/CS/211124/3629.65-3874.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	8,172	31,664,867	3874.65	983,875	91,100		163,979		1,843,366								
SPX/CS/221125/3629.65-4192.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	11/25/2020	11/25/2022	1,431	5,999,497	4192.25	331,429	14,515		200,793		573,154								
SPX/CS/211124/3629.65-3802.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	182	690,448	3802.06	16,041	1,485		2,674		29,090								
SPX/CS/211124/3629.65-3901.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	18,797	73,341,698	3901.87	2,390,947	221,384		398,491		4,692,510								
SPX/CS/221125/3629.65-4119.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/25/2022	359	1,480,148	4119.65	76,512	3,351		46,354		126,966								
SPX/CS/211124/3629.65-3956.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	11/25/2020	11/24/2021	3,895	15,408,999	3956.32	570,595	52,833		95,099		1,157,192								
SPX/CS/211124/3629.65-3792.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	179	679,110	3792.44	14,985	1,388		2,498		27,114								
SPX/CS/211124/3629.65-4028.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	694	2,796,083	4028.91	116,290	10,768		19,382		248,953								
SPX/CS/211124/3629.65-3734.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	11/25/2020	11/24/2021	385	1,437,624	3734.18	21,487	1,989		3,581		37,665								
SPX/CS/211124/3629.65-3856.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	11/24/2021	3,131	12,073,277	3856.20	344,687	31,915		57,448		654,680								
SPX/CS/211025/3629.65-4065.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	11/25/2020	10/25/2021	968	3,935,216	4065.21	167,563	17,040		14,200		397,009								
SPX/CS/221125/3629.65-4665.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	11/25/2020	11/25/2022	494	3,436,389	4665.82	193,156	10,319		83,938		327,198								
SPX/CS/211124/3629.65-3993.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	11/25/2020	11/24/2021	328	1,308,796	3993.55	52,259	4,839		8,710		107,817								

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STATEMENT AS OF SEPTEMBER 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 29.65-3920.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGMJYYJLN8C3668	11/27/2020	11/24/2021	367	1,438,176	3920.02	39,733	3,679		6,622		106,519								
SPX/CS/211129/3638.35- 3856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/03/2020	11/29/2021	169	651,774	3856.65	18,903	1,556		3,400		33,821								
SPX/CS/211126/3638.35- 3856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/03/2020	11/26/2021	322	1,241,841	3856.65	35,988	2,990		6,201		64,664								
SPX/CS/211203/3699.12- 3921.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/10/2020	12/03/2021	258	1,011,636	3921.07	27,967	1,685		5,307		51,352								
SPX/CS/211206/3699.12- 3921.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/10/2020	12/06/2021	242	948,899	3921.07	26,264	1,568		5,174		48,005								
SPX/CS/211210/3668.10- 4025.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/10/2021	420	1,690,027	4025.74	69,505	3,486		14,352		131,752								
SPX/CS/211210/3668.10- 3970.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/10/2021	453	3,314,109	3970.72	155,309	5,498		13,735		121,601								
SPX/CS/211210/3668.10- 4071.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/10/2021	279	1,136,213	4071.59	50,004	2,508		10,325		97,917								
SPX/AVGCS/211210/10/36 68.10-3934.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	12/10/2020	12/10/2021	887	3,491,264	3934.19	101,205	5,075		20,898		236,098								
SPX/CS/211210/3668.10- 3915.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na KB1H1DSPPFMYMCOJFT09	12/10/2020	12/10/2021	7,990	31,287,716	3915.7	993,586	49,826		205,165		1,769,283								
SPX/CS/211210/3668.10- 4034.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/10/2021	408	1,645,444	4034.91	68,657	3,443		14,177		131,035								
SPX/CS/211210/3668.10- 4108.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na KB1H1DSPPFMYMCOJFT09	12/10/2020	12/10/2021	15,315	62,919,677	4108.28	2,883,408	144,596		595,394		5,817,053								
SPX/AVGCS/211210/10/36 68.10-3961.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	12/10/2020	12/10/2021	478	1,892,653	3961.39	57,692	2,893		11,913		140,105								
SPX/AVGCS/211210/10/36 68.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	12/10/2020	12/10/2021	397	1,559,260	3924.87	44,336	2,223		9,155		101,994								
SPX_INDU_NDX/ARBBS/211 210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70006XZS54	12/10/2020	12/10/2021	1,808,354	14,014,744	7.75	65,953	3,307		13,619		137,227								
SPX/CS/211210/3668.10- 3952.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/10/2021	401	1,585,600	3952.38	56,191	2,818		11,603		101,377								
SPX/AVGCS/211210/10/36 68.10-3979.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	12/10/2020	12/10/2021	253	1,006,579	3979.36	31,542	1,582		6,513		78,720								
SPX/CS/211210/3668.10- 3943.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	12/10/2020	12/10/2021	18,008	71,009,519	3943.21	2,439,930	122,356		503,820		4,410,599								
SPX/CS/211210/3668.10- 3998.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America, Nati B4TYDEB6KMKZ0031MB27	12/10/2020	12/10/2021	4,347	17,381,224	3998.28	674,188	33,809		139,213		1,265,949								
SPX/CS/221209/3668.10- 4163.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	413	1,718,507	4163.29	90,460	2,203		55,598		144,243								
SPX/CS/221209/3668.10- 4520.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	216	977,641	4520.92	64,969	1,582		39,931		120,748								
SPX/CS/211210/3668.10- 3842.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70006XZS54	12/10/2020	12/10/2021	325	1,247,915	3842.33	30,063	1,508		6,208		51,165								
SPX/CS/211110/3668.10- 4013.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	11/10/2021	538	2,157,358	4013.13	85,976	4,730		11,130		170,570								
SPX_INDU_NDX/ARBBS/211 210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70006XZS54	12/10/2020	12/10/2021	1,142,630	5,998,808	5.25	30,792	1,544		6,358		59,704								
SPX/CS/211210/3668.10- 3800.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70006XZS54	12/10/2020	12/10/2021	175	663,842	3800.24	12,630	633		2,608		20,987								
SPX/CS/221209/3668.10- 4738.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	249	1,178,308	4738.23	81,303	1,980		49,970		163,441								
SPX/CS/221209/3668.10- 4347.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	628	2,729,892	4347.16	168,427	4,102		103,518		290,403								
SPX_INDU_NDX/ARBBS/211 210/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70006XZS54	12/10/2020	12/10/2021	1,324,069	9,268,483	7.0	44,760	2,245		9,242		91,380								

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STATEMENT AS OF SEPTEMBER 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/211210/3668.10-3897.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/10/2020	12/10/2021	3,343	13,028,555	3897.04	390,498	19,582		80,634		686,484			309,864					
SPX/CS/211210/3668.10-3810.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2020	12/10/2021	200	763,292	3810.42	15,463	775		3,193		25,887			12,270					
SPX/CS/211210/3668.10-3773.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/10/2020	12/10/2021	362	3,185,427	3773.74	63,199	3,169		4,382		34,843			16,838					
SPX/CS/211110/3668.10-4108.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/10/2020	11/10/2021	1,307	5,371,349	4108.26	242,290	13,330		31,364		518,582			210,925					
SPX/CS/221209/3668.10-4236.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/11/2020	12/09/2022	1,225	5,189,373	4236.66	294,748	7,179		181,156		484,775			113,592					
SPX/CS/211210/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	12/10/2020	12/10/2021	3,639	14,281,762	3924.87	466,459	23,392		96,319		834,342			370,140					
SPX/CS/211124/3629.65-3875.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	11/24/2021	1,185	4,593,590	3875.63	159,735	6,923		26,705		268,380			133,030					
SPX/AVGCS/211008/10/34-77.13-3736.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/16/2020	10/08/2021	297	1,111,379	3736.56	48,236	2,438		1,393		77,162			46,843					
SPX/CS/211210/3668.10-3924.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/16/2020	12/10/2021	140	547,805	3924.87	18,872	779		3,897		32,003			14,975					
SPX/CS/211025/3465.39-3725.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/16/2020	10/25/2021	1,796	6,692,332	3725.33	293,622	13,982		24,968		458,360			268,655					
SPX/CS/211210/3668.10-3897.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/16/2020	12/10/2021	711	2,769,307	3897.36	87,372	3,608		18,041		146,101			69,330					
SPX/AVGCS/211025/25/34-65.39-3730.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/16/2020	10/25/2021	150	560,676	3730.25	25,386	1,209		2,159		39,808			23,227					
SPX/CS/211210/3668.10-3943.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	12/10/2021	1,889	7,447,357	3943.28	267,433	11,044		55,222		462,680			212,211					
SPX/CS/211110/3545.53-3767.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/16/2020	11/10/2021	385	1,448,759	3767.13	51,114	2,316		6,617		81,619			44,497					
SPX/CS/211215/3694.62-3916.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/17/2020	12/15/2021	258	1,010,405	3916.3	30,208	1,142		6,586		50,677			23,622					
SPX/AVGCS/211110/10/35-45.53-3810.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	11/10/2021	174	663,702	3810.1	26,337	1,193		3,409		46,083			22,927					
SPX/CS/211213/3663.46-3883.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/17/2020	12/13/2021	149	578,607	3883.27	17,900	680		3,821		29,359			14,079					
SPX/CS/211210/3668.10-3915.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	12/10/2021	2,095	8,201,708	3915.7	272,518	11,254		56,272		463,797			216,246					
SPX/CS/211124/3629.65-3856.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/16/2020	11/24/2021	403	1,555,626	3856.5	50,493	2,189		8,441		84,456			42,051					
SPX/CS/211008/3477.13-3712.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/16/2020	10/08/2021	2,453	9,105,089	3712.06	366,172	18,507		10,575		576,238			355,597					
SPX/CS/211025/3465.39-3681.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/16/2020	10/25/2021	244	898,826	3681.98	33,781	1,609		2,873		51,974			30,908					
SPX/CS/211025/3465.39-3700.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/16/2020	10/25/2021	987	3,653,085	3700.06	147,791	7,038		12,567		227,661			135,224					
SPX/CS/211110/3545.53-3785.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	11/10/2021	3,268	12,368,121	3785.02	458,837	20,789		59,396		748,557			399,441					
SPX/CS/211210/3663.46-3883.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/17/2020	12/10/2021	284	1,102,888	3883.41	34,123	1,309		7,046		56,176			27,077					
SPX/CS/211124/3629.65-3901.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	11/24/2021	2,002	7,810,707	3901.92	293,757	12,733		49,111		499,822			244,646					
SPX/CS/211110/3545.53-3811.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	12/16/2020	11/10/2021	1,894	7,220,487	3811.47	295,713	13,398		38,280		480,890			257,433					
SPX/CS/211217/3709.41-3931.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/23/2020	12/17/2021	214	841,442	3931.97	26,246	228		5,841		41,911			20,405					
SPX/CS/211220/3709.41-3931.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/23/2020	12/20/2021	176	692,027	3931.97	21,559	185		4,942		34,369			16,617					

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STATEMENT AS OF SEPTEMBER 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/211217/3722.48-3943.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/23/2020	12/17/2021	168	662,486	3943.37	20,160	175		4,486		32,526			15,673				
SPX/CS/212223/3703.06-4277.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	12/24/2020	12/23/2022	1,125	4,810,930	4277.03	283,694	797		176,512		442,169			107,182				
SPX/AVGCS/211223/25/3703.06-3962.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	12/24/2020	12/23/2021	375	1,484,523	3962.27	44,463	253		10,484		97,074			33,979				
SPX/CS/211223/3703.06-3846.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	251	2,826,751	3846.74	134,123	437		4,930		32,047			15,978				
SPX_INDU_NDX/ARBOS/211223/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	981,947	6,873,629	7.0	36,420	207		8,588		63,930			27,832				
SPX/CS/211223/3703.06-3865.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	155	598,754	3865.5	14,373	82		3,389		22,275			10,984				
SPX/AVGCS/211223/25/3703.06-4064.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	12/24/2020	12/23/2021	157	638,709	4064.39	22,127	126		5,217		56,512			16,910				
SPX/CS/211223/3703.06-4110.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	12/24/2020	12/23/2021	3,627	14,906,983	4110.4	691,728	3,930		163,106		1,250,329			528,622				
SPX/CS/211223/3703.06-4202.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2022	650	2,732,986	4202.97	149,353	420		92,926		225,799			56,427				
SPX/CS/211223/3703.06-4388.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	12/24/2020	12/23/2022	1,353	5,938,912	4388.74	380,272	1,068		236,602		620,966			143,670				
SPX/CS/211223/3703.06-3809.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	361	1,374,795	3809.71	22,855	130		5,389		34,347			17,466				
SPX/CS/211124/3703.06-3878.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	11/24/2021	162	626,903	3878.96	16,119	100		2,695		25,932			13,424				
SPX/CS/211223/3703.06-4036.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	12/24/2020	12/23/2021	3,927	15,849,383	4036.34	653,527	3,713		154,099		1,124,748			499,428				
SPX/CS/211223/3703.06-4739.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2022	298	1,412,522	4739.92	100,580	283		62,580		188,073			38,000				
SPX/CS/211223/3703.06-3990.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	303	1,207,255	3990.05	45,121	256		10,639		75,287			34,481				
SPX/AVGCS/211223/25/3703.06-3972.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	12/24/2020	12/23/2021	609	2,419,872	3972.04	73,893	420		17,424		163,781			56,469				
SPX/CS/211223/3703.06-3836.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	167	640,337	3836.77	13,028	74		3,072		19,840			9,956				
SPX/CS/211223/3703.06-4064.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	792	3,219,401	4064.11	140,007	796		33,013		244,446			106,994				
SPX/CS/211223/3703.06-4075.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	682	2,781,005	4075.59	123,114	700		29,030		216,750			94,084				
SPX/CS/211124/3703.06-4147.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	11/24/2021	1,133	4,698,625	4147.43	225,564	1,397		37,710		436,026			187,853				
SPX/CS/211223/3703.06-4008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	564	2,262,520	4008.56	88,327	502		20,827		148,993			67,500				
SPX/CS/211223/3703.06-3962.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	3,425	13,572,526	3962.27	469,202	2,666		110,636		773,598			358,566				
SPX/CS/211223/3703.06-4813.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2022	165	793,265	4813.98	56,773	159		35,323		108,528			21,449				
SPX/CS/211223/3703.06-3980.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	187	742,563	3980.79	27,131	154		6,397		44,993			20,733				
SPX/CS/211223/3703.06-3953.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	148	583,723	3953.02	19,791	112		4,667		32,208			15,125				
SPX/CS/211223/3703.06-3934.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	3,002	11,809,789	3934.5	374,673	2,129		88,346		608,139			286,327				
SPX/CS/211223/3703.06-3878.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/24/2020	12/23/2021	143	555,559	3878.96	13,923	79		3,283		22,256			10,640				
SPX/CS/211223/3703.06-4147.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	12/24/2020	12/23/2021	1,973	8,182,913	4147.49	397,384	2,258		93,701		735,968			303,682				

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STATEMENT AS OF SEPTEMBER 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/211223/25/37 03.06-4008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	12/24/2020	12/23/2021	445	1,783,636	4008.56	57,917	329		13,657		135,764			44,261				
SPX_INDU_NDX/ARBCS/211 223/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	2,552,141	19,779,093	7.75	100,748	572		23,756		181,083			76,992				
SPX/CS/211124/3703.06- 3869.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	12/24/2020	11/24/2021	174	672,229	3869.01	16,434	102		2,747		26,341			13,686				
SPX/CS/211223/3703.06- 3953.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	9,401	37,163,595	3953.02	1,246,210	7,081		293,851		2,050,571			952,360				
SPX/CS/221223/3703.06- 4561.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	12/24/2020	12/23/2022	147	669,243	4561.41	46,160	130		28,720		80,899			17,440				
SPX/CS/211223/3703.06- 3925.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	409	92,385,850	3980.79 / 3925.24	3,341,168	18,984		11,677		79,633	(225,674)		37,844				
SPX/CS/211124/3703.06- 4079.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	12/24/2020	11/24/2021	374	1,525,419	4079.41	67,295	417		11,251		123,857			56,044				
SPX_INDU_NDX/ARBCS/211 223/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	12/24/2020	12/23/2021	1,157,407	6,076,387	5.25	35,447	201		8,358		58,236			27,089				
SPX/AVGCS/211223/25/37 03.06-3999.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	12/24/2020	12/23/2021	411	1,644,089	3999.3	52,647	299		12,414		121,660			40,233				
SPX/CS/211229/3727.04- 3941.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/30/2020	12/29/2021	180	709,461	3941.45	21,955	(184)		5,458		33,452			16,497				
SPX/CS/211228/3735.36- 3959.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/30/2020	12/28/2021	239	946,316	3959.48	29,996	(252)		7,394		46,266			22,602				
SPX/CS/211231/3756.07- 3981.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/06/2021	12/31/2021	475	1,891,179	3981.43	59,047			15,222		91,571			43,825				
SPX/CS/220110/3824.68- 3996.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2022	387	1,545,737	3996.58	37,425			10,454		55,604			26,971				
SPX/CS/220110/3824.68- 4208.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	01/08/2021	01/10/2022	289	1,216,382	4208.51	53,393			14,914		88,487			38,479				
SPX/CS/211210/3824.68- 3996.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	01/08/2021	12/10/2021	2,314	9,250,105	3996.91	223,502			47,698		342,887			175,802				
SPX_INDU_NDX/ARBCS/220 110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2022	968,025	5,082,131	5.25	27,976			7,815		42,090			20,161				
SPX/AVGCS/220110/10/38 24.68-4092.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	01/08/2021	01/10/2022	373	1,527,842	4092.41	45,121			12,604		98,659			32,518				
SPX/CS/220110/3824.68- 3934.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2022	422	1,660,441	3934.83	27,115			7,574		39,311			19,541				
SPX/CS/220110/3824.68- 4140.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	01/08/2021	01/10/2022	559	2,315,528	4140.22	89,840			25,095		143,148			64,745				
SPX/CS/230110/3824.68- 4962.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Intern	01/08/2021	01/10/2022	224	1,111,039	4962.4	79,295			50,802		137,217			28,493				
SPX/CS/230110/3824.68- 4341.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	401	1,741,524	4341.01	95,132			60,948		136,369			34,184				
SPX/CS/220110/3824.68- 4092.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	01/08/2021	01/10/2022	3,738	15,297,942	4092.41	527,564			147,364		820,585			380,200				
SPX/CS/220110/3824.68- 4245.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Intern	01/08/2021	01/10/2022	553	2,346,785	4245.39	108,460			30,296		183,677			78,164				
SPX/AVGCS/220110/10/38 24.68-4158.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	01/08/2021	01/10/2022	366	1,523,861	4158.79	50,312			14,054		118,154			36,258				
SPX/CS/211210/3824.68- 4219.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	01/08/2021	12/10/2021	271	1,144,840	4219.43	50,641			10,808		87,165			39,834				
SPX/CS/220110/3824.68- 3973.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Intern	01/08/2021	01/10/2022	223	887,772	3973.08	18,972			5,300		27,854			13,673				
SPX/CS/220110/3824.68- 4054.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs	01/08/2021	01/10/2022	135	548,294	4054.16	16,863			4,710		25,655			12,152				
SPX/CS/230110/3824.68- 4417.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Intern	01/08/2021	01/10/2022	1,092	4,825,134	4417.51	283,868			181,865		418,983			102,003				

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STATEMENT AS OF SEPTEMBER 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/211210/3824.68-4283.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	12/10/2021	12,615	54,037,678	4283.64		2,576,440		549,850		4,615,772			2,026,590				
SPX/CS/230110/3824.68-4532.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	935	4,237,584	4532.64		271,394		173,875		416,229			97,521				
SPX/CS/220110/3824.68-4121.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	299	1,230,362	4121.09		45,675		12,758		72,102			32,916				
SPX/CS/220110/3824.68-4168.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	4,021	16,762,803	4168.97		688,955		192,446		1,115,284			496,510				
SPX/CS/220110/3824.68-3962.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2022	216	857,356	3962.73		17,212		4,808		25,134			12,404				
SPX/CS/220110/3824.68-4283.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	1,321	5,657,165	4283.82		273,250		76,327		473,735			196,923				
SPX/CS/220110/3824.68-4006.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2022	207	830,173	4006.35		21,081		5,889		31,425			15,193				
SPX/CS/220107/3824.68-4054.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/07/2022	141	571,813	4054.16		17,532		4,790		26,810			12,742				
SPX/CS/220110/3824.68-4197.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	373	1,567,644	4197.59		67,562		18,872		111,389			48,690				
SPX/AVGCS/220110/10/3824.68-4102.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	01/08/2021	01/10/2022	920	3,775,223	4102.31		113,687		31,756		251,617			81,931				
SPX/CS/220110/3824.68-4063.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	3,067	12,463,252	4063.72		395,305		110,420		604,851			284,885				
SPX/CS/220110/3824.68-4111.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	22,964	94,416,448	4111.53		3,425,342		956,799		5,378,359			2,468,542				
SPX/AVGCS/220110/10/3824.68-4130.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	01/08/2021	01/10/2022	395	1,631,639	4130.65		51,820		14,475		118,033			37,345				
SPX_INDU_NDX/ARBCS/220110/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2022	1,636,552	11,455,864	7.0		59,080		16,503		89,985			42,577				
SPX/CS/230110/3824.68-4455.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	226	1,005,961	4455.75		61,221		39,222		91,363			21,999				
SPX/CS/230110/3824.68-4687.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/08/2021	01/10/2023	400	1,876,521	4687.3		128,466		82,304		207,439			46,162				
SPX/CS/211210/3824.68-4172.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	12/10/2021	482	2,011,260	4172.71		82,589		17,626		138,370			64,963				
SPX_INDU_NDX/ARBCS/220110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	01/08/2021	01/10/2022	2,350,877	18,219,297	7.75		91,214		25,479		139,619			65,735				
SPX/CS/220110/3824.68-4082.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/08/2021	01/10/2022	11,896	48,567,728	4082.85		1,633,330		456,237		2,523,414			1,177,093				
SPX/CS/220107/3803.79-4032.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	01/13/2021	01/07/2022	139	560,451	4032.02		17,518		4,821		26,503			12,674				
SPX/CS/220114/3768.25-3994.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/20/2021	01/14/2022	722	2,883,921	3994.35		97,513		28,811		137,540			68,703				
SPX/CS/220120/3851.85-4082.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/20/2021	01/20/2022	155	633,799	4082.96		19,791		6,081		29,145			13,710				
SPX/CS/220125/3855.36-4242.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2021	01/25/2022	511	2,168,945	4242.25		97,453		31,305		154,187			66,148				
SPX/CS/211223/3855.36-4318.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/25/2021	12/23/2021	581	2,509,803	4318.0		123,249		31,379		208,026			91,870				
SPX_INDU_NDX/ARBCS/220125/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	01/25/2021	01/25/2022	1,452,238	10,165,666	7.0		52,716		16,934		72,786			35,782				
SPX/CS/220125/3855.36-4202.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2021	01/25/2022	9,160	38,491,501	4202.34		1,609,934		517,158		2,502,604			1,092,777				
SPX/CS/230125/3855.36-4569.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	01/25/2021	01/25/2023	748	3,418,593	4569.28		221,238		146,362		330,444			74,876				
SPX/AVGCS/220125/25/3855.36-4125.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	01/25/2021	01/25/2022	321	1,325,048	4125.24		40,432		12,988		83,416			27,444				

E06.23

STATEMENT AS OF SEPTEMBER 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/220125/3855.36-4231.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	993	4,202,918	4231.26		185,120		59,466		291,901			125,654				
SPX/CS/211223/3855.36-4038.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/25/2021	12/23/2021	131	527,585	4038.49		13,498		3,437		20,005			10,061				
SPX/CS/220125/3855.36-4173.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	551	2,298,612	4173.43		90,543		29,085		138,943			61,458				
SPX/CS/220125/3855.36-3994.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/25/2021	01/25/2022	271	1,080,861	3994.51		21,772		6,994		31,021			14,778				
SPX/CS/220125/3855.36-4154.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	448	1,862,176	4154.15		70,236		22,562		106,706			47,674				
SPX/CS/230125/3855.36-4375.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2023	404	105,058,080	4375.83		3,890,889		63,858		136,552			32,668				
SPX/CS/220125/3855.36-3966.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	1,402	5,559,595	3966.39		90,895		29,198		128,861			61,697				
SPX/CS/230125/3855.36-4934.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern	01/25/2021	01/25/2023	289	1,428,184	4934.86		104,659		69,238		169,441			35,421				
SPX_INDU_NDX/ARBGS/220125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	01/25/2021	01/25/2022	1,401,414	10,860,959	7.75		54,375		17,467		75,886			36,908				
SPX/AVGCS/220125/25/3855.36-4163.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	01/25/2021	01/25/2022	536	2,232,615	4163.79		73,325		23,554		156,192			49,771				
SPX/CS/220125/3855.36-4318.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	01/25/2021	01/25/2022	1,758	7,589,031	4318.09		377,411		121,235		620,579			256,176				
SPX_INDU_NDX/ARBGS/220125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse	01/25/2021	01/25/2022	1,394,559	7,321,435	5.25		41,139		13,215		55,306			27,924				
SPX/CS/220125/3855.36-4004.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/25/2021	01/25/2022	151	605,828	4004.95		13,005		4,178		18,607			8,828				
SPX/CS/220125/3855.36-4115.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/25/2021	01/25/2022	12,468	51,311,793	4115.6		1,735,282		557,405		2,607,641			1,177,821				
SPX/CS/230125/3855.36-5011.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern	01/25/2021	01/25/2023	187	2,588,593	5011.97		170,603		45,718		112,973			23,388				
SPX/AVGCS/220125/25/3855.36-4135.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	01/25/2021	01/25/2022	824	3,408,936	4135.1		106,219		34,121		220,979			72,099				
SPX/CS/230125/3855.36-4714.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs Intern	01/25/2021	01/25/2023	536	2,528,387	4714.65		175,536		116,128		272,572			59,408				
SPX/CS/220125/3855.36-4115.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	260	1,068,819	4115.6		36,335		11,672		54,317			24,663				
SPX/CS/220125/3855.36-4096.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	01/25/2021	01/25/2022	3,424	14,026,139	4096.32		447,516		143,755		665,815			303,761				
SPX/CS/220125/3855.36-4279.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	01/25/2021	01/25/2022	1,895	8,109,100	4279.45		384,269		123,438		620,165			260,831				
SPX/CS/220125/3855.36-4086.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	166	679,332	4086.68		21,079		6,771		31,097			14,308				
SPX/CS/220125/3855.36-4125.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	3,908	16,121,778	4125.24		562,604		180,725		845,881			381,879				
SPX/CS/230125/3855.36-4452.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2023	915	4,074,502	4452.94		241,965		160,075		348,603			81,891				
SPX/AVGCS/220125/25/3855.36-4186.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (L	01/25/2021	01/25/2022	438	1,835,454	4186.9		62,467		20,066		135,315			42,400				
SPX/CS/220125/3855.36-4038.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	01/25/2021	01/25/2022	152	614,953	4038.49		15,698		5,043		22,778			10,655				
SPX/CS/220125/3855.36-4024.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/25/2021	01/25/2022	147	592,017	4024.34		14,122		4,546		20,364			9,605				
SPX/CS/211223/3855.36-4028.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/25/2021	12/23/2021	250	1,008,981	4028.85		24,679		6,283		36,410			18,396				
SPX/CS/220121/3853.07-4084.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	01/27/2021	01/21/2022	187	763,755	4084.25		21,471		6,771		35,082			14,701				

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STATEMENT AS OF SEPTEMBER 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/220121/3841.47-4071.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/27/2021	01/21/2022	213	867,327	4071.96		24,736		7,800		40,032			16,936				
SPX/CS/220128/3714.24-3937.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/03/2021	01/28/2022	170	669,305	3937.09		23,326		7,797		32,181			15,528				
SPX/CS/220110/3909.88-4070.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2021	01/10/2022	247	1,004,530	4070.52		22,675		6,913		32,120			15,762				
SPX/CS/230210/3909.88-4379.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2021	02/10/2023	577	2,525,587	4379.07		127,856		87,257		172,442			40,601				
SPX/CS/220210/3909.88-4323.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	02/10/2022	351	1,519,352	4323.79		70,207		25,494		108,477			44,713				
SPX/AVGCS/220210/10/3909.88-4237.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2021	02/10/2022	204	864,273	4237.39		28,948		10,512		59,306			18,436				
SPX/CS/220210/3909.88-4242.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	02/10/2022	356	1,508,742	4242.83		60,619		22,013		90,352			38,607				
SPX/CS/220210/3909.88-4154.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	794	3,298,258	4154.25		104,613		37,988		151,387			66,625				
SPX/CS/220110/3909.88-4320.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	01/10/2022	595	2,570,711	4320.42		117,020		35,677		184,834			81,343				
SPX/CS/220110/3909.88-4291.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2021	01/10/2022	680	2,916,297	4291.09		127,015		38,724		197,926			88,291				
SPX/CS/220110/3909.88-4240.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	01/10/2022	367	1,557,450	4240.33		61,751		18,827		94,162			42,925				
SPX/CS/230210/3909.88-4515.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	02/10/2023	1,450	9,645,237	4515.91	4485.76 /	567,712		264,671		541,381			123,153				
SPX/AVGCS/220210/10/3909.88-4192.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2021	02/10/2022	1,007	4,220,165	4192.54		131,057		47,591		261,220			83,466				
SPX/CS/220210/3909.88-4007.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	320	1,281,036	4007.63		18,247		6,626		25,160			11,621				
SPX/CS/220110/3909.88-4272.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	01/10/2022	250	1,065,912	4272.11		44,972		13,711		69,461			31,261				
SPX/AVGCS/220210/10/3909.88-4203.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2021	02/10/2022	578	2,428,899	4203.12		76,821		27,896		154,471			48,925				
SPX/CS/220210/3909.88-4050.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	335	1,355,049	4050.31		26,815		9,737		37,500			17,078				
SPX/CS/220210/3909.88-4212.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	461	1,940,737	4212.9		72,766		26,424		107,361			46,343				
SPX/AVGCS/220210/10/3909.88-4164.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2021	02/10/2022	508	2,115,206	4164.02		61,569		22,358		120,556			39,212				
SPX/CS/220210/3909.88-4134.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	295	1,217,995	4134.69		36,166		13,133		51,912			23,033				
SPX_INDU_NDX/ARBCS/220210/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	4,289,639	27,882,654	6.5		145,419		52,806		184,454			92,613				
SPX/CS/220210/3909.88-4022.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	1,204	4,842,321	4022.48		78,603		28,543		108,835			50,060				
SPX/CS/220204/3886.83-4120.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/10/2021	02/04/2022	258	1,062,970	4120.04		34,371		12,108		47,716			22,263				
SPX/CS/220210/3909.88-4232.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	5,690	24,082,878	4232.45		934,170		339,224		1,404,611			594,946				
SPX/CS/220210/3909.88-4173.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	10,342	43,167,297	4173.8		1,443,222		524,075		2,120,013			919,147				
SPX_INDU_NDX/ARBCS/220210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	1,250,017	6,562,589	5.25		35,875		13,027		45,187			22,848				
SPX/CS/220210/3909.88-4203.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	15,389	64,681,318	4203.12		2,345,977		851,891		3,478,948			1,494,086				
SPX/CS/220110/3909.88-4054.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	02/10/2021	01/10/2022	145	588,558	4054.24		12,090		3,686		17,040			8,404				

E06.25

STATEMENT AS OF SEPTEMBER 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_INDUI_NDX/ARBCS/220-210/10/0.00%-7.75% Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2021	02/10/2022	1,059,709	8,212,745	7.75		40,587		14,738		52,137			25,849					
SPX_INDUI_NDX/ARBCS/220-210/10/0.00%-4.00% Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	595,330	2,381,320	4.0		13,633		4,951		17,040			8,683					
SPX/CS/230210/3909.88-4691.86 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	02/10/2023	423	1,983,749	4691.86		132,911		90,705		193,249			42,206					
SPX/CS/220210/3909.88-4064.37 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	1,260	5,120,672	4064.37		110,048		39,961		154,928			70,086					
SPX/CS/220210/3909.88-4144.47 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	5,166	21,408,876	4144.47		653,173		237,186		947,721			415,987					
SPX/CS/220210/3909.88-4164.02 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	1,401	5,832,711	4164.02		190,262		69,089		277,137			121,172					
SPX/CS/220210/3909.88-4279.86 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	02/10/2022	335	1,433,317	4279.86		61,804		22,443		93,615			39,361					
SPX/CS/220210/3909.88-4291.16 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2021	02/10/2022	1,426	6,117,231	4291.16		267,203		97,029		409,320			170,174					
SPX/CS/230210/3909.88-4632.03 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/10/2021	02/10/2023	478	2,216,120	4632.03		143,289		97,788		205,870			45,501					
SPX/CS/220214/3934.83-4170.92 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/17/2021	02/14/2022	254	1,059,414	4170.92		32,250		12,173		46,208			20,077					
SPX/CS/220211/3934.83-4170.92 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/17/2021	02/11/2022	199	830,013	4170.92		25,281		9,409		36,276			15,872					
SPX/CS/220215/3934.83-4170.92 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	02/17/2021	02/15/2022	203	846,697	4170.92		25,779		9,776		36,900			16,003					
SPX/CS/220218/3906.71-4141.11 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/24/2021	02/18/2022	546	2,261,046	4141.11		71,471		28,020		99,535			43,451					
SPX/CS/220218/3913.97-4148.81 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/24/2021	02/18/2022	133	551,792	4148.81		17,301		6,783		24,211			10,518					
SPX/CS/220225/3829.34-4192.98 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	02/25/2021	02/25/2022	1,387	5,814,377	4192.98		251,700		103,097		391,467			148,602					
SPX/CS/220225/3829.34-4116.54 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/25/2021	02/25/2022	192	789,614	4116.54		28,940		11,974		43,507			17,260					
SPX/AVGCS/220225/25/38-29.34-4149.37 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	02/25/2022	229	949,070	4149.37		32,320		13,253		69,161			19,102					
SPX/CS/230224/3829.34-4595.21 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/25/2021	02/24/2023	606	2,783,284	4595.21		187,640		132,637		284,692			55,002					
SPX/CS/220225/3829.34-4145.26 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	02/25/2021	02/25/2022	5,092	21,106,647	4145.26		830,617		340,225		1,262,579			490,393					
SPX/CS/230224/3829.34-4288.86 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/25/2021	02/24/2023	560	2,403,056	4288.86		121,440		85,843		169,924			35,597					
SPX/CS/220225/3829.34-3939.62 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/25/2021	02/25/2022	489	1,924,560	3939.62		31,428		12,873		43,972			18,555					
SPX/CS/230224/3829.34-4422.89 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/25/2021	02/24/2023	759	3,358,629	4422.89		199,188		140,803		288,832			58,388					
SPX/CS/220225/3829.34-4049.48 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/25/2021	02/25/2022	347	1,405,244	4049.48		41,992		17,200		61,145			24,792					
SPX/CS/220225/3829.34-4078.25 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/25/2021	02/25/2022	1,462	5,963,738	4078.25		196,551		80,508		289,721			116,043					
SPX/AVGCS/220225/25/38-29.34-4116.54 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	02/25/2022	756	3,110,873	4116.54		99,837		40,941		207,464			59,012					
SPX/CS/230224/3829.34-4403.67 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/25/2021	02/24/2023	629	2,770,694	4403.67		161,185		113,937		232,571			47,248					
SPX/CS/220225/3829.34-4126.11 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/25/2021	02/25/2022	290	1,197,203	4126.11		45,333		18,568		67,869			26,764					
SPX/CS/230224/3829.34-4535.84 Insurance	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/25/2021	02/24/2023	616	2,792,139	4535.84		181,507		128,302		271,137			53,205					

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STATEMENT AS OF SEPTEMBER 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/220225/3829.34-4576.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/25/2021	02/25/2022	156	711,818	4576.06		43,364		17,762		78,465			25,602					
SPX/CS/220225/3829.34-4068.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/25/2021	02/25/2022	2,321	9,444,289	4068.67		301,329		123,426		443,033			177,903					
SPX/CS/220225/3829.34-4001.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	282	1,127,201	4001.49		27,399		11,223		39,166			16,176					
SPX/CS/220225/3829.34-4202.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	4,120	20,211,270	4202.71		898,846		313,414		1,191,380			451,748					
SPX/CS/220125/3829.34-4195.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	01/25/2022	658	2,761,505	4195.85		120,722		42,876		191,268			77,922					
SPX/AVGCS/220225/25/3829.34-4078.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	02/25/2022	522	2,130,623	4078.25		62,818		25,698		125,654			37,040					
SPX/CS/220225/3829.34-4059.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank Bank of America,Nati	02/25/2021	02/25/2022	4,207	17,075,252	4059.1		526,755		215,761		772,213			310,994					
SPX/CS/220225/3829.34-4116.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	15,243	62,749,917	4116.54		2,299,860		942,032		3,457,428			1,357,826					
SPX/CS/220225/3829.34-3977.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	272	1,079,954	3977.71		22,977		9,411		32,672			13,565					
SPX/AVGCS/220225/25/3829.34-4106.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	02/25/2022	1,030	4,229,848	4106.97		133,304		54,570		274,132			78,656					
SPX_INDUI_NDX/ARBCS/220225/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2021	02/25/2022	991,122	7,681,196	7.75		38,555		15,792		58,596			22,762					
SPX/CS/220225/3829.34-4011.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	277	1,111,960	4011.23		28,343		11,609		40,654			16,734					
SPX/AVGCS/220225/25/3829.34-4097.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	02/25/2022	138	564,733	4097.39		17,417		7,134		35,518			10,283					
SPX/CS/220225/3829.34-4231.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	02/25/2021	02/25/2022	385	1,629,530	4231.69		76,089		31,166		119,171			44,923					
SPX_INDUI_NDX/ARBCS/220225/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2021	02/25/2022	1,408,220	7,393,155	5.25		41,261		16,901		59,714			24,360					
SPX/CS/220225/3829.34-4087.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	02/25/2021	02/25/2022	10,589	43,287,865	4087.82		1,463,880		600,275		2,174,410			865,224					
SPX_INDUI_NDX/ARBCS/220225/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/25/2021	02/25/2022	4,942,483	32,126,140	6.5		170,021		69,642		252,411			100,380					
SPX/CS/220225/3829.34-3925.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	362	1,421,146	3925.07		20,381		8,348		28,364			12,033					
SPX/CS/220225/3829.34-3963.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	02/25/2021	02/25/2022	220	872,286	3963.4		17,024		6,973		23,987			10,051					
SPX/CS/220225/3811.15-4039.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/03/2021	02/25/2022	270	1,090,749	4039.81		35,227		14,594		49,670			20,633					
SPX/CS/220301/3901.82-4135.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/03/2021	03/01/2022	165	682,428	4135.93		19,965		8,468		29,869			11,497					
SPX/CS/230310/3898.81-4678.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2023	877	4,103,177	4678.57		266,023		192,663		400,878			73,360					
SPX/CS/230310/3898.81-4483.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2023	634	2,840,730	4483.59		161,059		116,644		229,479			44,414					
SPX_INDUI_NDX/ARBCS/220310/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	03/10/2021	03/10/2022	4,336,099	28,184,644	6.5		147,395		65,889		210,936			81,538					
SPX/CS/220310/3898.81-4161.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2022	145	602,991	4161.98		19,883		8,962		29,107			11,091					
SPX/CS/220310/3898.81-4084.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	03/10/2021	03/10/2022	220	899,876	4084.0		22,594		10,098		31,698			12,496					
SPX_INDUI_NDX/ARBCS/220310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	03/10/2021	03/10/2022	1,149,660	8,909,865	7.75		44,607		19,936		64,672			24,671					
SPX/CS/220304/3768.47-3994.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	03/10/2021	03/04/2022	147	587,203	3994.58		20,276		8,871		26,993			11,405					

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STATEMENT AS OF SEPTEMBER 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/230310/3898.81-4366.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2023	625	2,728,502	4366.67		135,451		98,098		186,228			37,353				
SPX/CS/220310/3898.81-4152.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/10/2021	03/10/2022	1,594	6,619,727	4152.23		212,888		95,146		309,145			117,743				
SPX/AVGCS/220310/10/3898.81-4181.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2021	03/10/2022	1,005	4,202,974	4181.1		127,374		56,927		259,095			70,447				
SPX/CS/220210/3898.81-4238.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	02/10/2022	268	1,134,846	4238.72		44,885		17,790		69,696			27,095				
SPX/CS/220310/3898.81-4161.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, Na	03/10/2021	03/10/2022	11,543	48,043,122	4161.98		1,584,185		708,016		2,319,108			876,170				
SPX/AVGCS/220310/10/3898.81-4152.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2021	03/10/2022	466	1,933,693	4152.23		54,833		24,507		109,160			30,327				
SPX/CS/230310/3898.81-4619.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2023	615	2,841,408	4619.11		178,435		129,229		264,524			49,206				
SPX/CS/220310/3898.81-4268.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2022	1,752	7,480,159	4268.86		313,577		140,146		481,434			173,431				
SPX/AVGCS/220310/10/3898.81-4191.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2021	03/10/2022	656	2,748,854	4191.22		84,639		37,828		174,230			46,812				
SPX/CS/220310/3898.81-4039.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	130	526,952	4039.95		10,476		4,682		14,431			5,794				
SPX/CS/220310/3898.81-4278.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, Na	03/10/2021	03/10/2022	3,234	13,839,012	4278.95		588,866		263,181		910,241			325,686				
SPX/CS/220310/3898.81-4122.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	249	1,028,516	4122.99		30,248		13,505		43,080			16,713				
SPX/CS/220310/3898.81-4142.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, Na	03/10/2021	03/10/2022	1,313	5,440,840	4142.49		170,010		75,982		245,461			94,028				
SPX/CS/220307/3841.94-4072.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/07/2022	139	566,072	4072.46		18,290		8,089		25,272			10,201				
SPX/CS/220310/3898.81-4010.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	294	1,177,227	4010.43		18,769		8,408		25,831			10,406				
SPX/CS/220310/3898.81-4132.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/10/2021	03/10/2022	4,622	19,103,395	4132.74		574,914		256,940		831,172			317,964				
SPX/CS/220210/3898.81-4308.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	02/10/2022	589	2,539,587	4308.19		112,155		44,452		181,296			67,704				
SPX/CS/220310/3898.81-4191.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, Na	03/10/2021	03/10/2022	16,186	67,840,871	4191.22		2,423,423		1,083,057		3,586,744			1,340,283				
SPX/CS/230310/3898.81-4503.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2023	1,410	6,347,747	4503.13		366,883		265,486		524,995			101,089				
SPX/AVGCS/220310/10/3898.81-4226.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2021	03/10/2022	215	910,032	4226.67		29,632		13,243		62,899			16,389				
SPX/CS/220310/3898.81-4308.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2022	864	3,724,496	4308.48		165,821		74,110		259,920			91,711				
SPX/CS/220310/3898.81-4220.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wellis Fargo Bank, Na	03/10/2021	03/10/2022	4,288	18,098,514	4220.46		690,503		308,604		1,037,522			381,898				
SPX/CS/220310/3898.81-4049.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	135	546,623	4049.24		11,474		5,128		15,887			6,346				
SPX_INDJ_NDX/ARB/CS/220310/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	1,158,470	6,081,968	5.25		33,248		14,859		46,850			18,389				
SPX/CS/220310/3898.81-4074.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	181	735,632	4074.26		17,669		7,881		24,660			9,753				
SPX/CS/220310/3898.81-4035.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/10/2021	03/10/2022	5,003	20,186,535	4035.27		383,642		171,460		535,625			212,182				
SPX/CS/220210/3898.81-4278.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	02/10/2022	719	3,077,318	4278.94		130,383		51,676		207,125			78,707				
SPX/CS/220304/3841.94-4072.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	299	1,217,666	4072.46		39,339		17,211		54,491			22,128				

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STATEMENT AS OF SEPTEMBER 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/220310/3898.81-4191.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/10/2021	03/10/2022	178	746,298	4191.22		26,658		11,976		39,457			14,821				
SPX/CS/220310/3898.81-4200.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/10/2021	03/10/2022	509	2,136,520	4200.97		78,402		35,040		116,156			43,362				
SPX/CS/220315/3968.94-4207.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/17/2021	03/15/2022	277	1,165,361	4207.08		33,908		15,716		48,783			18,192				
SPX/CS/220311/3943.34-4179.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs Intern	03/17/2021	03/11/2022	256	1,070,065	4179.94		32,243		14,748		45,570			17,496				
SPX/CS/220318/3913.10-4147.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/24/2021	03/18/2022	403	1,671,600	4147.89		51,604		24,629		71,762			26,975				
SPX/CS/220325/3909.52-4232.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/25/2022	6,596	27,914,557	4232.06		1,070,164		526,064		1,576,959			544,100				
SPX/CS/220325/3909.52-4321.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,Nati	03/25/2021	03/25/2022	348	1,503,078	4321.79		67,903		33,379		103,584			34,524				
SPX/CS/230324/3909.52-4809.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/24/2023	753	3,621,345	4809.03		247,295		184,693		378,827			62,602				
SPX/CS/220325/3909.52-4202.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2021	03/25/2022	13,116	55,122,688	4202.73		1,976,214		971,454		2,872,070			1,004,761				
SPX/CS/220325/3909.52-4051.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	03/25/2022	522	2,113,809	4051.04		42,798		21,039		57,085			21,760				
SPX_IND/NDX/ARBCS/220325/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/25/2021	03/25/2022	1,356,779	7,123,090	5.25		37,718		18,541		53,673			19,177				
SPX/CS/220325/3909.52-4021.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	03/25/2021	03/25/2022	365	1,467,332	4021.11		23,824		11,711		31,667			12,113				
SPX/CS/230324/3909.52-4378.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/24/2023	634	2,774,756	4378.66		140,224		104,727		188,345			35,497				
SPX/CS/220325/3909.52-4134.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,Nati	03/25/2021	03/25/2022	423	1,748,693	4134.26		51,990		25,557		72,205			26,433				
SPX/CS/230324/3909.52-4691.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/24/2023	603	2,828,479	4691.42		184,794		138,014		274,629			46,780				
SPX/AVGCS/220325/25/3909.52-4183.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	03/25/2022	145	3,756,750	3.1 / 4183.19		56,029		8,711		35,736			9,010				
SPX_IND/NDX/ARBCS/220325/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/25/2021	03/25/2022	864,743	6,701,758	7.75		31,736		15,601		47,738			16,135				
SPX/CS/220325/3909.52-4163.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,Nati	03/25/2021	03/25/2022	1,514	6,303,889	4163.64		204,743		100,646		290,226			104,097				
SPX/CS/220325/3909.52-4144.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	03/25/2022	3,434	14,229,193	4144.09		434,259		213,470		610,400			220,789				
SPX/AVGCS/220325/25/3909.52-4163.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	03/25/2022	364	1,516,326	4163.64		42,528		20,906		84,030			21,623				
SPX/CS/220325/3909.52-4153.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	03/25/2022	3,747	15,563,888	4153.87		490,427		241,081		692,255			249,346				
SPX/CS/230324/3909.52-4495.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/24/2023	527	6,210,489	4495.75		299,314		101,791		190,403			34,502				
SPX/CS/230324/3909.52-4515.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/24/2023	858	3,874,648	4515.5		226,776		169,368		318,594			57,408				
SPX_IND/NDX/ARBCS/220325/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	03/25/2021	03/25/2022	1,798,065	11,687,423	6.5		58,617		28,815		85,688			29,802				
SPX/CS/220225/3909.52-4280.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	03/25/2021	02/25/2022	141	604,324	4280.92		25,575		11,375		39,132			14,200				
SPX/CS/220325/3909.52-4061.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,Nati	03/25/2021	03/25/2022	250	1,014,216	4061.17		21,675		10,655		29,219			11,020				
SPX/CS/220225/3909.52-4320.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	02/25/2022	477	2,061,642	4320.02		91,701		40,787		144,540			50,914				
SPX/AVGCS/220325/25/3909.52-4192.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	03/25/2021	03/25/2022	705	2,954,245	4192.96		87,842		43,181		178,965			44,661				

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STATEMENT AS OF SEPTEMBER 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/220325/3909.52-4040.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2021	03/25/2022	201	813,078	4040.32		15,342		7,542		20,393			7,800				
SPX/CS/220325/3909.52-4173.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	03/25/2021	03/25/2022	8,871	37,024,348	4173.41		1,231,255		605,252		1,761,679			626,003				
SPX/CS/220325/3909.52-4212.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/25/2021	03/25/2022	448	1,885,779	4212.51		70,391		34,602		101,051			35,789				
SPX/CS/220325/3909.52-4046.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/25/2021	03/25/2022	436	1,763,254	4046.35		34,413		16,917		46,138			17,497				
SPX/AVGCS/220325/25/3909.52-4202.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	03/25/2021	03/25/2022	483	2,029,819	4202.73		61,386		30,176		126,309			31,210				
SPX/CS/220225/3909.52-4261.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of	03/25/2021	02/25/2022	269	1,144,126	4261.05		46,808		20,819		70,835			25,988				
SPX/CS/230324/3909.52-4629.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,Nati	03/25/2021	03/24/2023	763	3,531,392	4629.27		223,675		167,053		326,025			56,623				
SPX/CS/220325/3974.54-4213.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/31/2021	03/25/2022	188	792,050	4213.03		24,222		12,111		32,917			12,111				
SPX/CS/220328/3974.54-4213.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/31/2021	03/28/2022	807	3,399,899	4213.01		103,441		52,160		141,183			51,281				
SPX/CS/220401/4019.87-4261.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/07/2021	04/01/2022	359	1,529,721	4261.06		24,936		25,152		61,862			23,762				
SPX/CS/220405/4077.91-4322.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/07/2021	04/05/2022	129	557,613	4322.58		8,525		8,598		21,750			7,947				
SPX/CS/220408/4128.80-4232.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/12/2021	04/08/2022	492	2,082,154	4232.02		15,186		15,319		35,448			13,527				
SPX/CS/220408/4128.80-4276.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/12/2021	04/08/2022	347	1,483,984	4276.61		14,856		14,986		35,316			13,232				
SPX/CS/220408/4128.80-4469.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	04/08/2022	5,110	22,838,787	4469.43		428,983		432,740		1,107,192			382,100				
SPX/CS/230410/4128.80-4954.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	04/12/2021	04/10/2023	846	4,191,558	4954.56		198,057		198,656		342,125			59,958				
SPX/AVGCS/220408/10/4128.80-4397.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	04/12/2021	04/08/2022	391	1,719,293	4397.17		22,804		23,003		68,319			20,312				
SPX/CS/220408/4128.80-4407.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	04/08/2022	9,981	43,991,158	4407.49		723,246		729,581		1,822,264			644,204				
SPX/CS/220408/4128.80-4449.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	04/08/2022	445	1,979,707	4449.78		36,109		36,425		91,511			32,163				
SPX/CS/220408/4128.80-4397.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	04/08/2022	1,753	7,708,239	4397.17		123,372		124,452		309,599			109,889				
SPX/CS/220408/4128.80-4562.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	04/08/2022	450	2,053,233	4562.74		44,633		45,024		117,721			39,756				
SPX/AVGCS/220408/10/4128.80-4417.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	04/12/2021	04/08/2022	140	618,495	4417.82		8,511		8,585		25,601			7,581				
SPX/CS/220310/4128.80-4531.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	03/10/2022	417	1,889,577	4531.36		35,641		36,078		103,241			37,431				
SPX/AVGCS/220408/10/4128.80-4428.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	04/12/2021	04/08/2022	872	3,861,338	4428.14		53,992		54,465		162,699			48,091				
SPX/AVGCS/220408/10/4128.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	04/12/2021	04/08/2022	600	2,663,076	4438.46		37,814		38,145		114,036			33,681				
SPX/CS/220310/4128.80-4562.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	03/10/2022	596	2,719,143	4562.32		53,243		53,896		155,523			55,917				
SPX/CS/220408/4128.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/12/2021	04/08/2022	13,555	60,163,325	4438.46		1,062,865		1,072,174		2,710,939			946,707				
SPX/CS/230410/4128.80-4890.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	04/12/2021	04/10/2023	492	2,406,156	4890.56		110,555		110,889		189,142			33,468				
SPX/CS/230410/4128.80-4768.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	04/12/2021	04/10/2023	870	4,148,821	4768.76		176,644		177,179		296,017			53,476				

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STATEMENT AS OF SEPTEMBER 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/220408/4128.80-4315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/12/2021	04/08/2022	256	1,104,852	4315.83		13,483		13,601		32,531			12,009				
SPX/AVGCS/220408/10/4128.80-4474.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	04/12/2021	04/08/2022	281	1,257,416	4474.79		18,681		18,845		56,303			16,640				
SPX_INDU_NDX/ARBCS/220408/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/12/2021	04/08/2022	1,062,306	5,577,107	5.25		15,380		15,514		28,835			13,699				
SPX/CS/220408/4128.80-4366.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/12/2021	04/08/2022	241	1,052,257	4366.21		15,520		15,656		38,141			13,824				
SPX/CS/230410/4128.80-4746.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	04/12/2021	04/10/2023	687	3,260,825	4746.47		136,363		136,775		227,597			41,281				
SPX/CS/230410/4128.80-5078.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC	04/12/2021	04/10/2023	240	1,218,922	5078.84		60,144		60,325		104,822			18,207				
SPX/CS/220408/4128.80-4376.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/12/2021	04/08/2022	3,964	17,348,565	4376.53		261,947		264,242		651,881			233,320				
SPX_INDU_NDX/ARBCS/220408/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/12/2021	04/08/2022	728,137	5,643,062	7.75		13,992		14,114		26,964			12,463				
SPX/CS/220310/4128.80-4305.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/12/2021	03/10/2022	467	2,010,673	4305.51		21,447		21,710		56,890			22,524				
SPX/CS/220408/4128.80-4289.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/12/2021	04/08/2022	170	729,130	4289.0		7,813		7,882		18,675			6,959				
SPX/CS/220408/4128.80-4386.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/12/2021	04/08/2022	2,867	12,577,099	4386.85		195,690		197,403		489,017			174,303				
SPX/CS/220408/4128.80-4531.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/12/2021	04/08/2022	1,709	7,744,094	4531.36		160,331		161,735		422,825			142,809				
SPX_INDU_NDX/ARBCS/220408/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/12/2021	04/08/2022	1,375,981	8,943,877	6.5		23,326		23,530		44,459			20,777				
SPX/CS/230410/4128.80-4624.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Bank of America,Nati	04/12/2021	04/10/2023	501	2,316,754	4624.26		85,355		85,613		139,082			25,840				
SPX/CS/220408/4128.80-4480.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/12/2021	04/08/2022	435	1,948,870	4480.16		37,677		38,007		96,687			33,559				
SPX/CS/220310/4128.80-4504.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/12/2021	03/10/2022	433	1,950,457	4504.52		35,471		35,907		101,854			37,253				
SPX/CS/220408/4128.80-4247.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/12/2021	04/08/2022	477	2,026,158	4247.71		16,790		16,937		39,400			14,955				
SPX/CS/220408/4128.80-4521.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/12/2021	04/08/2022	4,280	19,350,051	4521.04		394,974		398,433		1,038,128			351,808				
SPX/CS/220412/4127.99-4375.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Wells Fargo Bank, Na	04/14/2021	04/12/2022	129	564,461	4375.67		8,915		8,994		21,229			7,682				
SPX/CS/220414/4170.42-4420.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/21/2021	04/14/2022	183	808,979	4420.65		12,957		13,074		29,393			10,581				
SPX/CS/220414/4185.47-4436.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/21/2021	04/14/2022	347	1,539,500	4436.6		24,156		24,374		55,199			19,726				
SPX/CS/220425/4180.17-4331.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/23/2021	04/25/2022	717	3,104,357	4331.49		34,683		34,997		72,004			26,120				
SPX/CS/220425/4180.17-4321.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/23/2021	04/25/2022	242	1,047,223	4321.04		11,038		11,138		22,752			8,313				
SPX/CS/220425/4180.17-4430.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	04/23/2021	04/25/2022	3,277	14,519,452	4430.98		244,781		246,995		523,780			184,342				
SPX/CS/220422/4180.17-4430.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	04/23/2021	04/22/2022	373	1,654,015	4430.98		27,892		28,146		59,643			21,318				
SPX/CS/220425/4180.17-4378.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/23/2021	04/25/2022	130	567,956	4378.73		8,031		8,103		16,792			6,048				
SPX_INDU_NDX/ARBCS/220425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley	04/23/2021	04/25/2022	690,610	2,762,440	4.0		8,975		9,056		14,227			6,759				
SPX/CS/230425/4180.17-5016.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	04/23/2021	04/25/2023	664	3,331,191	5016.2		165,476		166,018		259,502			44,957				

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STATEMENT AS OF SEPTEMBER 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/230425/4180.17-5153.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	221	1,140,845	5153.28		58,938		59,131		93,537			16,013					
SPX/CS/220425/4180.17-4587.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,705	7,820,590	4587.75		184,157		185,822		405,460			138,687					
SPX/CS/220325/4180.17-4619.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/23/2021	03/25/2022	254	1,174,125	4619.09		26,324		26,645		62,541			23,295					
SPX/CS/220425/4180.17-4504.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/23/2021	04/25/2022	474	2,136,027	4504.13		43,650		44,045		94,376			32,872					
SPX/AVGCS/220425/25/4180.17-4530.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	262	1,185,299	4530.49		20,667		20,854		47,342			15,564					
SPX_INDU_NDX/ARBCS/220425/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,956,602	12,717,913	6.5		35,642		35,965		60,788			26,842					
SPX_INDU_NDX/ARBCS/220425/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	630,198	4,884,035	7.75		12,768		12,883		22,480			9,615					
SPX/CS/230425/4180.17-4952.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	529	2,619,019	4952.76		126,565		126,979		197,109			34,385					
SPX/CS/220325/4180.17-4352.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	03/25/2022	250	1,090,091	4352.0		12,639		12,793		28,358			11,185					
SPX/CS/220425/4180.17-4451.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,603	7,136,554	4451.88		127,925		129,082		274,865			96,339					
SPX/CS/220325/4180.17-4577.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/23/2021	03/25/2022	532	2,433,103	4577.29		51,886		52,519		122,193			45,916					
SPX/CS/220425/4180.17-4326.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	143	617,249	4326.48		6,735		6,796		13,884			5,072					
SPX/CS/230425/4180.17-4828.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	745	3,596,681	4828.1		160,957		161,484		246,605			43,729					
SPX/CS/220425/4180.17-4342.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	190	824,103	4342.38		9,814		9,903		20,357			7,391					
SPX/CS/220425/4180.17-4493.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	12,630	63,257,872	4493.68		1,242,428		1,139,473		2,446,388			850,436					
SPX/AVGCS/220425/25/4180.17-4451.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	320	1,423,838	4451.88		22,078		22,278		51,209			16,627					
SPX/CS/220325/4180.17-4556.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	04/23/2021	03/25/2022	263	1,197,289	4556.8		24,779		25,081		58,118			21,928					
SPX/CS/220425/4180.17-4576.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	638	2,918,262	4576.88		68,065		68,680		148,652			51,259					
SPX/CS/230425/4180.17-4805.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	528	2,537,127	4805.6		111,649		112,014		170,356			30,333					
SPX/CS/230425/4180.17-4681.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2023	502	2,348,578	4681.79		91,117		91,416		136,248			24,755					
SPX/CS/220425/4180.17-4620.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	188	870,426	4620.18		21,541		21,736		47,280			16,223					
SPX/CS/220425/4180.17-4462.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	8,540	41,948,112	4462.33		784,545		708,132		1,512,853			528,508					
SPX/AVGCS/220425/25/4180.17-4482.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	740	3,318,178	4482.11		54,266		54,757		125,607			40,867					
SPX/AVGCS/220425/25/4180.17-4493.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	489	2,196,814	4493.68		36,647		36,978		84,496			27,598					
SPX/CS/220425/4180.17-4420.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	04/23/2021	04/25/2022	254	1,124,027	4420.51		18,458		18,625		39,135			13,900					
SPX/CS/220425/4180.17-4525.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	4,234	19,161,197	4525.03		406,727		410,406		886,120			306,303					
SPX/CS/220425/4180.17-4298.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	656	2,822,136	4298.91		25,384		25,614		52,332			19,117					
SPX/CS/220425/4180.17-4368.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	04/23/2021	04/25/2022	196	856,836	4368.27		11,586		11,691		24,157			8,725					

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STATEMENT AS OF SEPTEMBER 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/ARB/CS/220425/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	04/23/2021	04/25/2022	1,137,802	5,973,461	5.25		18,015		18,178		29,634			13,567				
SPX/CS/220426/4187.62-4438.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/28/2021	04/26/2022	180	798,998	4438.88		13,738		13,863		28,645			10,095				
SPX/CS/220428/4183.18-4434.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/28/2021	04/28/2022	121	537,695	4434.17		9,316		9,402		19,349			6,780				
SPX/CS/220429/4181.17-4432.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/05/2021	04/29/2022	266	1,178,923	4432.04		35,426		21,034		42,493			14,392				
SPX/AVGCS/220510/10/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	05/10/2021	05/10/2022	253	1,150,590	4502.56		20,440		20,632		45,373			12,942				
SPX/AVGCS/220510/10/4188.43-4460.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	05/10/2021	05/10/2022	368	1,640,002	4460.68		26,016		26,260		57,828			16,472				
SPX/CS/220510/4188.43-4429.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	507	2,245,749	4429.26		39,175		39,542		77,480			24,804				
SPX/AVGCS/220510/10/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	05/10/2021	05/10/2022	413	1,859,277	4502.56		31,568		31,865		70,342			19,988				
SPX/CS/220510/4188.43-4450.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2021	05/10/2022	1,393	6,200,219	4450.21		113,830		114,897		229,249			72,072				
SPX/CS/220510/4188.43-4628.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	305	1,413,120	4628.56		36,590		36,934		76,135			23,167				
SPX/CS/230510/4188.43-4816.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	05/10/2021	05/10/2023	482	2,320,106	4816.4		103,290		103,657		153,634			24,663				
SPX/CS/220510/4188.43-4338.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2021	05/10/2022	250	1,083,436	4338.18		12,737		12,856		24,604			8,064				
SPX/CS/220510/4188.43-4544.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	429	1,949,868	4544.95		44,744		45,164		91,464			28,330				
SPX/CS/220510/4188.43-4379.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	309	1,352,812	4379.03		19,694		19,879		38,153			12,469				
SPX_INDU_NDX/ARB/CS/220510/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2021	05/10/2022	819,106	4,300,307	5.25		13,963		14,094		22,943			8,841				
SPX/CS/230510/4188.43-4837.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	05/10/2021	05/10/2023	703	3,399,478	4837.64		153,759		154,304		229,589			36,714				
SPX/CS/220510/4188.43-4460.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/10/2021	05/10/2022	1,800	8,028,694	4460.68		151,872		153,296		306,486			96,159				
SPX/CS/220510/4188.43-4471.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	10,959	49,001,327	4471.15		958,561		967,550		1,928,231			606,918				
SPX/CS/230510/4188.43-4691.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	05/10/2021	05/10/2023	554	2,599,470	4691.04		102,193		102,555		148,635			24,401				
SPX/CS/220408/4188.43-4628.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	05/10/2021	04/08/2022	1,138	5,268,396	4628.22		124,168		125,405		279,701			92,053				
SPX/CS/220510/4188.43-4502.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	13,381	60,248,351	4502.56		1,269,304		1,281,208		2,574,909			803,667				
SPX/CS/220408/4188.43-4367.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	04/08/2022	125	547,499	4367.09		7,076		7,147		14,624			5,246				
SPX/CS/230510/4188.43-5026.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2021	05/10/2023	284	1,426,556	5026.12		71,644		71,898		109,436			17,107				
SPX_INDU_NDX/ARB/CS/220510/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/10/2021	05/10/2022	662,321	5,132,988	7.75		14,637		14,775		25,645			9,268				
SPX/CS/220510/4188.43-4350.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	173	751,443	4350.94		9,601		9,691		18,380			6,079				
SPX/AVGCS/220510/10/4188.43-4490.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	05/10/2021	05/10/2022	654	2,938,231	4490.95		49,049		49,509		109,308			31,056				
SPX/CS/220510/4188.43-4596.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	05/10/2021	05/10/2022	1,617	7,434,878	4596.81		183,038		184,755		382,686			115,892				
SPX/CS/230510/4188.43-4962.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	05/10/2021	05/10/2023	751	3,725,333	4962.26		181,732		182,375		276,064			43,393				

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STATEMENT AS OF SEPTEMBER 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_INDU_NDX/ARBCS/220510/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	05/10/2021	05/10/2022	1,487,164	9,666,566	6.5		29,245		29,519		49,912			18,516				
SPX/CS/220510/4188.43-4533.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	5,420	24,575,867	4533.98		550,110		555,269		1,127,174			348,305				
SPX/CS/220510/4188.43-4513.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	719	3,245,151	4513.03		70,043		70,700		142,148			44,348				
SPX/CS/220510/4188.43-4439.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/10/2021	05/10/2022	3,811	16,921,035	4439.74		304,194		307,047		604,917			192,602				
SPX/CS/220510/4188.43-4585.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	05/10/2021	05/10/2022	1,838	8,428,277	4585.92		204,145		206,059		426,145			129,255				
SPX/CS/220506/4232.60-4486.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/12/2021	05/06/2022	250	1,121,640	4486.56		16,694		16,854		38,531			10,611				
SPX/CS/220513/4173.85-4424.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/19/2021	05/13/2022	293	1,296,314	4424.28		22,322		22,538		46,834			13,038				
SPX/CS/220525/4188.13-4307.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	1,506	6,486,152	4307.53		68,060		68,718		118,641			35,967				
SPX/AVGCS/220525/25/4188.13-4502.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/25/2021	05/25/2022	375	1,687,986	4502.24		32,667		32,983		66,943			17,264				
SPX/CS/220425/4188.13-4596.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	04/25/2022	951	4,373,121	4596.08		112,412		113,571		224,442			68,143				
SPX/CS/220525/4188.13-4460.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	1,868	8,333,635	4460.36		173,987		175,669		316,847			91,946				
SPX_INDU_NDX/ARBCS/220525/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	733,412	2,933,648	4.0		10,871		10,977		15,564			5,745				
SPX/CS/220425/4188.13-4353.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	04/25/2022	201	876,341	4353.5		11,734		11,855		21,866			7,113				
SPX/AVGCS/220525/25/4188.13-4460.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/25/2021	05/25/2022	433	1,932,003	4460.36		34,910		35,248		70,817			18,449				
SPX/CS/230525/4188.13-5025.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	427	6,913,227	5025.76		336,011		111,847		165,271			23,121				
SPX_INDU_NDX/ARBCS/220525/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	793,854	4,167,734	5.25		14,658		14,799		21,455			7,746				
SPX/CS/220525/4188.13-4449.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	3,093	13,763,126	4449.89		277,070		279,749		506,712			146,422				
SPX/CS/220525/4188.13-4628.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	282	1,307,111	4628.06		37,144		37,503		70,494			19,629				
SPX/AVGCS/220525/25/4188.13-4491.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/25/2021	05/25/2022	701	3,150,012	4491.77		59,958		60,538		122,793			31,686				
SPX/CS/220425/4188.13-4627.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	04/25/2022	464	2,147,182	4627.88		57,339		57,930		115,240			34,758				
SPX/CS/220525/4188.13-4343.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	304	1,321,705	4343.44		17,483		17,652		30,835			9,239				
SPX_INDU_NDX/ARBCS/220525/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2021	05/25/2022	905,292	7,016,013	7.75		21,365		21,571		33,980			11,291				
SPX/CS/220525/4188.13-4439.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	3,355	14,893,636	4439.42		290,487		293,296		530,050			153,513				
SPX/CS/230525/4188.13-4815.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	501	2,410,628	4815.53		111,637		112,062		159,833			23,166				
SPX/CS/220525/4188.13-4502.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	05/25/2021	05/25/2022	12,113	54,535,027	4502.24		1,254,424		1,266,555		2,323,765			662,920				
SPX/CS/220525/4188.13-4585.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/25/2021	05/25/2022	1,476	6,766,776	4585.21		182,031		183,792		341,785			96,197				
SPX/CS/220525/4188.13-4333.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	327	1,418,998	4333.32		17,654		17,825		31,125			9,330				
SPX_INDU_NDX/ARBCS/220525/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2021	05/25/2022	895,207	5,818,846	6.5		19,148		19,333		29,061			10,119				

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STATEMENT AS OF SEPTEMBER 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/230525/4188-13-4690.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2023	612	2,872,673	4690.71		117,518		117,965		164,382			24,386				
SPX/AVGCS/220525/25/4188-13-4539.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	05/25/2021	05/25/2022	261	1,185,996	4539.4		23,974		24,206		49,368			12,669				
SPX/CS/220525/4188-13-4512.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	342	1,544,252	4512.71		36,618		36,972		67,462			19,352				
SPX/CS/220525/4188-13-4470.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/25/2021	05/25/2022	8,381	37,471,496	4470.83		798,742		806,466		1,468,955			422,108				
SPX/CS/220525/4188-13-4470.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	150	670,919	4470.83		14,465		14,605		26,301			7,644				
SPX/CS/220525/4188-13-4428.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	344	1,523,286	4428.95		29,031		29,312		52,309			15,342				
SPX/CS/220525/4188-13-4533.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	05/25/2021	05/25/2022	4,528	20,528,179	4533.65		502,900		507,763		939,575			265,765				
SPX/CS/220525/4188-13-4381.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2021	05/25/2022	176	770,294	4381.55		12,302		12,421		21,886			6,501				
SPX/CS/220520/4155-86-4405.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	05/26/2021	05/20/2022	372	1,638,738	4405.21		33,441		33,769		59,842			17,912				
SPX/CS/220525/4188-13-4596.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	05/25/2021	05/25/2022	4,042	18,577,433	4596.47		503,475		508,344		956,190			266,069				
SPX/CS/220527/4229-89-4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2021	05/27/2022	236	1,058,148	4483.68		21,880		22,040		36,292			10,136				
SPX/CS/220527/4204-11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2021	05/27/2022	361	1,608,746	4456.36		34,431		34,683		56,457			15,951				
SPX/CS/220603/4229-89-4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2021	06/03/2022	236	1,058,148	4483.68		22,116		22,247		36,204			9,979				
SPX/CS/220610/4239-18-4433.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	165	730,224	4433.23		12,527		12,602		19,655			5,343				
SPX/AVGCS/220610/10/4239-18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	432	1,966,912	4557.12		38,317		38,547		67,751			16,344				
SPX_INDU_NDX/ARBCS/220610/10/00%-7.75% 4641.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley Bank of America,Nati	06/10/2021	06/10/2022	1,112,370	8,620,868	7.75		27,333		27,497		38,106			11,659				
SPX/CS/220610/4239-18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	123	2,171,953	4557.12		43,333		43,938		22,590			5,910				
SPX/CS/230609/4239-18-5022.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	06/10/2021	06/09/2023	703	3,532,349	5022.76		182,127		182,576		248,953			31,778				
SPX/CS/220510/4239-18-4651.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	06/10/2021	05/10/2022	934	4,344,772	4651.6		118,001		118,908		208,880			57,292				
SPX/AVGCS/220610/10/4239-18-4546.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	624	2,838,614	4546.52		54,504		54,830		96,370			23,248				
SPX/CS/220610/4239-18-4493.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2021	06/10/2022	3,394	15,252,809	4493.53		316,710		318,609		516,486			135,090				
SPX/CS/220610/4239-18-4392.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	240	1,053,323	4392.67		14,830		14,919		23,016			6,326				
SPX/CS/220610/4239-18-4557.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	06/10/2021	06/10/2022	13,640	62,158,907	4557.12		1,515,243		1,524,330		2,507,425			646,316				
SPX/CS/220610/4239-18-4403.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	147	646,607	4403.67		9,646		9,704		15,037			4,114				
SPX/CS/220610/4239-18-4525.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2021	06/10/2022	10,254	46,400,483	4525.32		1,051,360		1,057,665		1,726,261			448,450				
SPX/CS/220510/4239-18-4413.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	05/10/2022	139	612,707	4413.86		9,222		9,293		15,206			4,477				
SPX/CS/220610/4239-18-4514.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2021	06/10/2022	1,656	7,476,753	4514.73		164,810		165,798		270,023			70,298				

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STATEMENT AS OF SEPTEMBER 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/Index	Royal Bank of Canada	06/10/2021	05/10/2022	226	1,060,517	4684.29		30,016		30,247		53,256			14,573				
SPX/CS/220610/4239.18-4360.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2021	06/10/2022	919	4,007,121	4360.5		45,142		45,413		70,563			19,255				
SPX/CS/220610/4239.18-4482.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2021	06/10/2022	535	2,399,322	4482.93		48,781		49,074		78,439			20,807				
SPX/CS/220610/4239.18-4567.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	351	1,603,166	4567.72		40,506		40,749		66,273			17,278				
SPX/CS/230609/4239.18-4874.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	06/10/2021	06/09/2023	527	2,571,173	4874.96		122,341		122,642		162,499			21,347				
SPX_INDU_NDX/ARBCS/220610/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2021	06/10/2022	1,773,098	11,525,137	6.5		39,607		39,845		52,602			16,894				
SPX/CS/220610/4239.18-4504.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2021	06/10/2022	581	2,617,920	4504.13		56,587		56,926		91,637			24,137				
SPX/CS/220610/4239.18-4653.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	06/10/2021	06/10/2022	3,686	17,150,989	4653.07		490,728		493,671		830,387			209,316				
SPX/AVGCS/220610/10/4239.18-4593.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	290	1,330,439	4593.28		26,914		27,075		47,685			11,480				
SPX/CS/230609/4239.18-5087.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	06/10/2021	06/09/2023	459	2,333,518	5087.02		123,587		123,892		170,015			21,564				
SPX/CS/230609/4239.18-4896.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,Nati	06/10/2021	06/09/2023	773	3,786,228	4896.25		182,157		182,606		243,877			31,784				
SPX/CS/220610/4239.18-4588.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS	06/10/2021	06/10/2022	3,734	17,134,057	4588.91		444,173		446,836		741,410			189,459				
SPX/AVGCS/220610/10/4239.18-4535.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2021	06/10/2022	135	611,287	4535.92		11,565		11,635		20,420			4,933				
SPX/CS/220610/4239.18-4600.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/10/2021	06/10/2022	424	1,950,430	4600.02		52,071		52,383		86,304			22,210				
SPX/CS/230609/4239.18-4747.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2021	06/09/2023	486	2,308,963	4747.88		96,900		97,139		126,488			16,908				
SPX_INDU_NDX/ARBCS/220610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/10/2021	06/10/2022	1,429,059	7,502,560	5.25		28,032		28,200		35,336			11,957				
SPX/CS/220614/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	06/16/2021	06/14/2022	123	548,132	4456.36		12,354		12,430		19,089			4,992				
SPX/CS/220610/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, Na	06/16/2021	06/10/2022	240	1,068,703	4452.93		24,080		24,228		37,402			9,885				
SPX/CS/220617/4200.88-4452.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/23/2021	06/17/2022	225	1,001,909	4452.93		24,048		24,201		34,917			8,946				
SPX/CS/220620/4204.11-4456.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/23/2021	06/20/2022	200	891,272	4456.36		21,386		21,522		30,996			7,864				
SPX_INDU_NDX/ARBCS/220624/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	1,371,795	10,631,411	7.75		34,158		34,379		43,972			11,850				
SPX_INDU_NDX/ARBCS/220624/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	976,172	5,124,903	5.25		19,258		19,383		22,543			6,681				
SPX_INDU_NDX/ARBCS/220624/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	1,653,840	10,749,960	6.5		37,027		37,266		45,863			12,845				
SPX/AVGCS/220624/25/4280.70-4558.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	06/25/2021	06/24/2022	326	1,485,475	4558.95		28,558		28,743		44,536			9,908				
SPX/CS/230623/4280.70-5268.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/23/2023	134	706,047	5268.15		39,788		39,897		51,712			5,828				
SPX/CS/230623/4280.70-5071.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	659	3,342,244	5071.77		177,965		178,452		226,684			26,066				
SPX/CS/220624/4280.70-4484.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	221	991,602	4484.03		18,606		18,726		26,546			6,455				
SPX/AVGCS/220624/25/4280.70-4639.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L	06/25/2021	06/24/2022	176	818,878	4639.99		17,254		17,366		27,151			5,986				

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STATEMENT AS OF SEPTEMBER 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/220624/4280.70-4687.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, Nati	06/25/2021	06/24/2022	4,969	23,290,452	4687.35		699,366		703,884		1,055,206			242,627					
SPX/CS/220624/4280.70-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	183	834,364	4569.65		20,502		20,634		29,754			7,113					
SPX/CS/230623/4280.70-4944.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	650	3,211,357	4944.21		158,471		158,905		199,691			23,211					
SPX/CS/220624/4280.70-4633.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	5,842	27,070,147	4633.86		749,629		754,472		1,117,700			260,064					
SPX/CS/220624/4280.70-4431.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	228	1,009,274	4431.16		14,697		14,792		20,727			5,099					
SPX/AVGCS/220624/25/4280.70-4580.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	06/25/2021	06/24/2022	161	737,009	4580.35		14,612		14,706		22,881			5,069					
SPX/CS/220525/4280.70-4698.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	05/25/2022	1,074	7,746,685	4698.07		276,868		147,106		229,673			56,965					
SPX/CS/220624/4280.70-4698.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	06/25/2021	06/24/2022	3,023	14,204,541	4698.08		432,063		434,854		654,083			149,893					
SPX/CS/220624/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	06/25/2021	06/24/2022	11,778	54,197,578	4601.75		1,412,972		1,422,100		2,092,961			490,193					
SPX/CS/220525/4280.70-4685.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	05/25/2022	315	1,477,135	4685.78		42,655		42,996		66,086			16,649					
SPX/CS/230623/4280.70-5136.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	871	6,538,756	5136.84		297,886		243,325		313,206			35,542					
SPX/CS/220624/4280.70-4558.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	1,895	8,640,685	4558.95		204,304		205,624		299,220			70,878					
SPX/CS/220624/4280.70-4537.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	4,118	18,684,039	4537.54		415,986		418,674		607,205			144,316					
SPX/CS/220624/4280.70-4526.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	348	1,574,628	4526.84		34,437		34,659		49,444			11,947					
SPX/CS/220624/4280.70-4548.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	2,370	10,779,026	4548.24		247,593		249,193		361,903			85,896					
SPX/CS/220525/4280.70-4730.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	05/25/2022	418	1,978,750	4730.17		59,550		60,025		93,651			23,244					
SPX/AVGCS/220624/25/4280.70-4591.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	06/25/2021	06/24/2022	740	3,399,342	4591.05		68,315		68,756		107,156			23,700					
SPX/CS/220624/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	117	537,803	4601.75		14,195		14,286		20,768			4,924					
SPX/CS/230623/4280.70-4794.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/23/2023	686	3,290,912	4794.38		140,625		141,010		174,641			20,597					
SPX/CS/220624/4280.70-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/25/2021	06/24/2022	12,780	58,402,084	4569.65		1,416,861		1,426,014		2,082,653			491,543					
SPX/CS/220624/4280.70-4473.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	131	585,685	4473.33		10,519		10,587		14,965			3,649					
SPX/AVGCS/220624/25/4280.70-4601.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC	06/25/2021	06/24/2022	552	2,537,907	4601.75		51,634		51,968		81,107			17,913					
SPX/CS/220624/4280.70-4446.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/24/2022	371	1,648,860	4446.79		26,154		26,323		36,992			9,073					
SPX/CS/220624/4280.70-4402.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/25/2021	06/24/2022	683	3,009,071	4402.70		36,318		36,552		51,048			12,599					
SPX/CS/220624/4280.70-4730.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/25/2021	06/24/2022	191	904,891	4730.71		28,859		29,045		43,478			10,012					
0649999999	Subtotal - Written Options - Hedging	Other - Call	Options and Warrants							77,551,512	93,453,867		67,944,303	XXX	285,762,578	(225,674)		95,829,346				XXX	XXX
SPX/CLQ/211008/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/09/2020	10/08/2021	2,477,312	6,441,011	2.6		57,185		1,652		389,976			55,533					
SPX/CLQ/211008/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/09/2020	10/08/2021	2,248,829	5,622,073	2.5		49,447		1,428		345,013			48,019					
SPX/CLQ/211008/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/09/2020	10/08/2021	1,724,078	4,655,011	2.7		41,821		1,208		278,298			40,613					

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STATEMENT AS OF SEPTEMBER 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/211025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	857,038	2,314,003	2.7	25,883			1,807		124,596			19,448				
SPX/CLQ/211025/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	2,099,664	5,459,126	2.6	60,470			4,223		296,877			45,437				
SPX/CLQ/211025/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	1,730,522	4,326,305	2.5	47,243			3,299		237,800			35,498				
SPX/CLQ/211025/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	10/26/2020	10/25/2021	905,527	3,622,108	4.0	42,831			2,991		170,208			32,183				
SPX/CLQ/211110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	11/11/2020	11/10/2021	918,592	2,480,198	2.7	28,476			3,191		126,777			21,457				
SPX/CLQ/211110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	11/11/2020	11/10/2021	1,501,327	3,753,318	2.5	42,488			4,761		194,556			32,014				
SPX/CLQ/211110/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	11/11/2020	11/10/2021	3,353,635	8,719,451	2.6	99,603			11,160		448,724			75,051				
SPX/CLQ/211124/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	11/25/2020	11/24/2021	2,182,936	5,675,634	2.6	60,338	5,587		10,056		244,876			50,282				
SPX/CLQ/211124/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	11/25/2020	11/24/2021	1,076,925	2,907,698	2.7	31,147	2,884		5,191		124,077			25,956				
SPX/CLQ/211124/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	11/25/2020	11/24/2021	1,042,714	4,170,856	4.0	44,854	4,153		7,476		151,848			37,379				
SPX/CLQ/211124/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	11/25/2020	11/24/2021	3,209,885	8,024,713	2.5	85,786	7,943		14,298		350,330			71,488				
SPX/CLQ/211210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	12/10/2020	12/10/2021	808,028	2,181,676	2.7	23,930	1,200		4,941		86,536			18,988				
SPX/CLQ/211210/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	12/10/2020	12/10/2021	2,509,137	6,523,756	2.6	71,202	3,571		14,702		260,596			56,499				
SPX/CLQ/211210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L) G5GSEF7VJP5170UK5573	12/10/2020	12/10/2021	2,005,866	5,014,665	2.5	56,538	2,835		11,675		201,808			44,864				
SPX/CLQ/211223/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	12/24/2020	12/23/2021	1,008,261	4,033,044	4.0	47,622	271		11,229		126,446			36,393				
SPX/CLQ/211223/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/24/2020	12/23/2021	2,600,061	6,760,159	2.6	76,268	433		17,984		240,615			58,285				
SPX/CLQ/211223/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	12/24/2020	12/23/2021	1,579,308	3,948,270	2.5	46,012	261		10,849		141,517			35,163				
SPX/CLQ/211223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	12/24/2020	12/23/2021	1,341,814	3,622,898	2.7	42,695	243		10,067		128,096			32,628				
SPX/CLQ/220110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	01/08/2021	01/10/2022	2,667,871	7,203,252	2.7		86,172		24,070		221,631			62,102				
SPX/CLQ/220110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	01/08/2021	01/10/2022	2,549,341	6,373,353	2.5		75,460		21,078		200,196			54,382				
SPX/CLQ/220110/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZIWZ7FF32WFEA76	01/08/2021	01/10/2022	3,242,445	8,430,357	2.6		100,192		27,986		262,039			72,205				
SPX/CLQ/220125/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E56DKGMJYJLJN8C3868	01/25/2021	01/25/2022	1,100,056	4,400,224	4.0		53,243		17,103		100,658			36,140				
SPX/CLQ/220125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	01/25/2021	01/25/2022	589,141	1,649,595	2.8		19,147		6,151		43,507			12,996				
SPX/CLQ/220125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	01/25/2021	01/25/2022	1,421,185	3,837,200	2.7		44,341		14,244		101,912			30,097				
SPX/CLQ/220125/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	01/25/2021	01/25/2022	2,975,132	7,735,343	2.6		88,659		28,480		206,973			60,179				
SPX/CLQ/220125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	01/25/2021	01/25/2022	4,169,173	10,422,933	2.5		117,988		37,901		281,128			80,087				
SPX/CLQ/220125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	01/25/2021	01/25/2022	503,115	1,207,476	2.4		13,483		4,331		32,844			9,152				
SPX/CLQ/220210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF22	02/10/2021	02/10/2022	777,579	2,099,463	2.7		24,494		8,894		51,050			15,599				

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STATEMENT AS OF SEPTEMBER 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/220210/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.02/10/2021	.02/10/2022	567,874	1,192,535	2.1		13,288		4,825		29,516			8,463				
SPX/CLQ/220210/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZVZ7FF32TWEFA76	.02/10/2021	.02/10/2022	4,469,350	10,726,440	2.4		121,989		44,306		263,065			77,707				
SPX/CLQ/220210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.02/10/2021	.02/10/2022	2,559,549	6,398,873	2.5		73,203		26,582		156,484			46,621				
SPX/CLQ/220225/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.02/25/2021	.02/25/2022	10,644,695	32,998,555	3.1		392,789		160,888		910,885			231,901				
SPX/CLQ/220225/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.02/25/2021	.02/25/2022	5,259,835	12,623,604	2.4		140,438		57,524		368,640			82,914				
SPX/CLQ/220225/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.02/25/2021	.02/25/2022	1,582,632	3,956,580	2.5		44,472		18,216		114,539			26,256				
SPX/CLQ/220225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.02/25/2021	.02/25/2022	798,228	2,155,216	2.7		24,745		10,136		61,400			14,609				
SPX/CLQ/220310/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.03/11/2021	.03/10/2022	4,918,281	11,803,874	2.4		134,269		60,516		293,490			73,753				
SPX/CLQ/220310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.03/11/2021	.03/10/2022	1,860,426	4,651,065	2.5		53,580		24,149		115,388			29,431				
SPX/CLQ/220310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS 549300W01FUSNYHOF2	.03/11/2021	.03/10/2022	607,873	1,641,257	2.7		19,087		8,603		40,535			10,485				
SPX/CLQ/220325/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.03/25/2021	.03/25/2022	598,095	1,256,000	2.1		14,294		7,027		28,501			7,268				
SPX/CLQ/220325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	.03/25/2021	.03/25/2022	910,563	2,458,520	2.7		29,684		14,592		56,076			15,092				
SPX/CLQ/220325/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZVZ7FF32TWEFA76	.03/25/2021	.03/25/2022	2,528,249	6,320,623	2.5		75,089		36,912		144,647			38,177				
SPX/CLQ/220225/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	.03/25/2021	.02/25/2022	526,482	1,632,094	3.1		19,638		8,735		45,052			10,903				
SPX/CLQ/220325/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Citibank, National A E570DZVZ7FF32TWEFA76	.03/25/2021	.03/25/2022	7,216,884	17,320,522	2.4		197,021		96,850		396,958			100,171				
SPX/CLQ/220408/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.04/12/2021	.04/08/2022	6,634,462	15,922,709	2.4		100,243		101,121		292,291			89,288				
SPX/CLQ/220408/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.04/12/2021	.04/08/2022	1,679,059	4,197,648	2.5		26,519		26,751		76,635			23,621				
SPX/CLQ/220408/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	.04/12/2021	.04/08/2022	1,193,364	3,222,083	2.7		20,481		20,661		58,197			18,243				
SPX/CLQ/220425/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	4,055,961	9,734,306	2.4		67,441		68,051		166,208			50,789				
SPX/CLQ/220425/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	2,013,677	5,436,928	2.7		38,282		38,628		91,171			28,830				
SPX/CLQ/220425/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	699,859	1,749,648	2.5		12,193		12,303		29,693			9,182				
SPX/CLQ/220425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.04/23/2021	.04/25/2022	677,393	1,422,525	2.1		9,534		9,620		24,301			7,180				
SPX/CLQ/220510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	684,411	1,437,263	2.1		10,292		10,389		23,206			6,516				
SPX/CLQ/220510/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	3,569,982	8,567,957	2.4		63,248		63,841		138,504			40,046				
SPX/CLQ/220510/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	902,734	2,437,382	2.7		18,247		18,418		39,221			11,553				
SPX/CLQ/220510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2021	.05/10/2022	1,551,044	3,877,610	2.5		28,801		29,071		62,601			18,236				
SPX/CLQ/220525/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	620,071	1,674,192	2.7		13,787		13,920		27,600			7,286				
SPX/CLQ/220525/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	578,362	1,214,560	2.1		9,664		9,757		20,105			5,107				

E06.39

STATEMENT AS OF SEPTEMBER 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/220525/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	1,461,084	3,652,710	2.5		29,922		30,211		60,684			15,813				
SPX/CLQ/220525/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/25/2021	.05/25/2022	3,667,599	8,802,238	2.4		71,772		72,466		146,725			37,929				
SPX/CLQ/220610/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	3,140,887	7,538,129	2.4		66,434		66,832		98,518			28,337				
SPX/CLQ/220610/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	1,918,911	4,797,278	2.5		42,463		42,717		63,044			18,112				
SPX/CLQ/220610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	3,018,344	8,149,529	2.7		72,270		72,703		108,068			30,826				
SPX/CLQ/220610/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/10/2021	.06/10/2022	640,233	1,344,489	2.1		11,620		11,690		17,203			4,956				
SPX/CLQ/220624/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	1,398,322	3,495,805	2.5		32,546		32,756		44,438			11,291				
SPX/CLQ/220624/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	662,717	1,391,706	2.1		12,732		12,814		17,409			4,417				
SPX/CLQ/220624/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	1,541,741	4,162,701	2.7		38,618		38,868		53,094			13,398				
SPX/CLQ/220624/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.06/25/2021	.06/24/2022	3,537,986	8,491,166	2.4		78,687		79,195		107,668			27,298				
USD/SWOR/220204/30Y/1.13%	General Business	NA	Interest Rate	Goldman Sachs International	.08/04/2021	.02/04/2022	250,000,000	2,825,000	1.130		(3,225,000)		(826,230)		(826,230)							
USD/SWOR/220204/30Y/1.13%	General Business	NA	Interest Rate	Mizuho	.08/04/2021	.02/04/2022	250,000,000	2,825,000	1.130		(3,475,000)		(826,230)		(826,230)							
0659999999. Subtotal - Written Options - Hedging Other - Put Options										1,081,839	(3,776,793)		154,609	XXX	9,310,807			2,588,122		XXX	XXX	
0709999999. Subtotal - Written Options - Hedging Other										78,633,351	89,677,074		68,098,912	XXX	295,073,385	(225,674)		98,417,468		XXX	XXX	
0779999999. Subtotal - Written Options - Replications														XXX					XXX	XXX		
0849999999. Subtotal - Written Options - Income Generation														XXX					XXX	XXX		
0919999999. Subtotal - Written Options - Other														XXX					XXX	XXX		
0929999999. Total Written Options - Call Options and Warrants										77,551,512	93,453,867		67,944,303	XXX	285,762,578	(225,674)		95,829,346		XXX	XXX	
0939999999. Total Written Options - Put Options										1,081,839	(3,776,793)		154,609	XXX	9,310,807			2,588,122		XXX	XXX	
0949999999. Total Written Options - Caps														XXX					XXX	XXX		
0959999999. Total Written Options - Floors														XXX					XXX	XXX		
0969999999. Total Written Options - Collars														XXX					XXX	XXX		
0979999999. Total Written Options - Other														XXX					XXX	XXX		
0989999999. Total Written Options										78,633,351	89,677,074		68,098,912	XXX	295,073,385	(225,674)		98,417,468		XXX	XXX	
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX					XXX	XXX		
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX					XXX	XXX		
USD/IRS/210203-280203/0.803%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2028	1	10,000,000	0.11775 / 0.803			35,710	(273,953)		(273,953)	(284,960)				125,946		
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2051	1	5,000,000	1.5875			37,468	(291,884)		(291,884)	(303,707)				135,427		
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2031	1	10,000,000	0.11775 / 1.106			50,860	(346,572)		(346,572)	(362,462)				152,848		
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2026	1	5,000,000	0.52051			8,098	(92,572)		(92,572)	(95,800)				52,111		
USD/IRS/210203-510203/1.5967%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2051	1	30,000,000	1.5967			226,186	(1,685,044)		(1,685,044)	(1,756,428)				812,565		
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2031	1	150,000,000	0.11775 / 1.106			762,907	(5,198,586)		(5,198,586)	(5,436,923)				2,292,716		
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2026	1	65,000,000	0.52051			140,309	(1,203,436)		(1,203,436)	(1,245,401)				677,449		
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Exchange	.02/01/2021	.02/03/2051	1	20,000,000	1.5875			149,871	(1,167,536)		(1,167,536)	(1,214,829)				541,710		

E06.40

STATEMENT AS OF SEPTEMBER 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)																
USD/IRS/210203-360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/04/2036	1	70,000,000	0.11775 / 1.38387			453,278	(2,983,545)		(2,983,545)	(3,126,106)				1,325,743																		
USD/IRS/210203-310203/1.106%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/03/2031	1	50,000,000	0.11775 / 1.106			254,302	(1,732,862)		(1,732,862)	(1,812,308)				764,239																		
USD/IRS/210203-280203/0.803%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/03/2028	1	10,000,000	0.11775 / 0.803			35,710	(273,953)		(273,953)	(284,960)				125,946																		
USD/IRS/210203-410203/1.50842%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/04/2041	1	10,000,000	1.50842			70,981	(498,270)		(498,270)	(520,643)				219,930																		
USD/IRS/210203-360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/04/2036	1	40,000,000	1.38387			259,016	(1,704,883)		(1,704,883)	(1,786,346)				757,567																		
USD/IRS/210203-260203/0.52051%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/03/2026	1	10,000,000	0.52051			24,267	(185,144)		(185,144)	(191,600)				104,223																		
USD/IRS/210203-510203/1.5875%	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	02/01/2021	02/03/2051	1	5,000,000	1.5875			37,468	(291,884)		(291,884)	(303,707)				135,427																		
USD/IRS/210512-310512/1.26	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	05/10/2021	05/12/2031	1	70,000,000	0.12275 / 1.26			29,964	1,388,623		1,388,623	(1,717,239)				1,085,185																		
USD/IRS/210512-510512/1.74	Variable Annuity	Annual Exh 5 Reserve	Interest	Exchange	05/10/2021	05/12/2051	1	25,000,000	0.12275 / 1.74			10,701	448,169		448,169	(611,865)				680,226																		
USD/IRS/200701-250324/1.86%/L+1.4243%	General Business	NA	Interest	Exchange	02/01/2021	03/24/2025	1	115,000,000	1.55268 / 1.86			229,110	(1,395,563)		(1,395,563)	(1,395,563)				1,072,514																		
USD/IRS/210617-310616/1.46725	General Business	NA	Interest	Exchange	06/18/2021	06/16/2031	1	650,000,000	0.116 / 1.46725			(201,064)	(1,264,292)		(1,264,292)	(1,264,292)				10,126,816																		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												2,615,143	(18,753,187)	XXX	(18,753,187)	(23,715,140)					21,188,589	XXX	XXX															
SPENIX USD CDS/250620/1%																																						
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(30,000)	(455,000)	(1,599,779)	XXX	(1,599,779)	213,358																					
1169999999. Subtotal - Swaps - Hedging Other												(30,000)	2,160,143	(20,352,967)	XXX	(20,352,967)	(23,501,782)														21,188,589	XXX	XXX					
1229999999. Subtotal - Swaps - Replication																																						
1289999999. Subtotal - Swaps - Income Generation																																						
1349999999. Subtotal - Swaps - Other																																						
1359999999. Total Swaps - Interest Rate												2,615,143	(18,753,187)	(1,599,779)	XXX	(1,599,779)	213,358														21,188,589	XXX	XXX					
1369999999. Total Swaps - Credit Default												(30,000)	(455,000)	(1,599,779)	XXX	(1,599,779)	213,358																					
1379999999. Total Swaps - Foreign Exchange																																						
1389999999. Total Swaps - Total Return																																						
1399999999. Total Swaps - Other																																						
1409999999. Total Swaps												(30,000)	2,160,143	(20,352,967)	XXX	(20,352,967)	(23,501,782)														21,188,589	XXX	XXX					
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	03/30/2021	06/30/2022	10,687	0.844131178			1,169	1,169		1,169	1,169				46																		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	03/30/2021	12/31/2021	10,666	0.848122469			1,122	1,122		1,122	1,122				27																		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	03/30/2021	12/30/2022	10,705	0.8399832			1,170	1,170		1,170	1,170				60																		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	03/30/2021	06/30/2023	10,784	0.834829069			1,220	1,220		1,220	1,220				71																		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	03/30/2021	12/29/2023	14,409	0.828939952			1,587	1,587		1,587	1,587				108																		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	12/29/2023	49,969				7,629	7,629		7,629	7,629				374																		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	06/30/2023	9,270				(1,659)	(1,659)		(1,659)	(1,659)				61																		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	06/30/2022	9,307				(1,636)	(1,636)		(1,636)	(1,636)				40																		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	12/30/2022	9,260				(1,622)	(1,622)		(1,622)	(1,622)				52																		

E06.41

STATEMENT AS OF SEPTEMBER 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 . G5GSEF7VJP5170UK5573	.04/07/2021	.12/31/2021	9,349						(1,612)		(1,612)		(1,612)					23		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.06/30/2022	84,608						21,232		21,232		21,232						366	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.12/29/2023	92,566						21,799		21,799		21,799						694	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.12/31/2021	82,519						20,770		20,770		20,770						207	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.06/30/2023	89,444						21,826		21,826		21,826						591	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.04/26/2021	.12/30/2022	86,805						21,415		21,415		21,415						485	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.02/01/2021	.12/29/2023	2,360,120						537,366		537,366		537,366						17,687	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.12/31/2021	51,146						9,598		9,598		9,598						128	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.12/30/2022	43,263						7,894		7,894		7,894						242	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.06/30/2022	52,528						9,816		9,816		9,816						227	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.12/31/2021	40,917						7,679		7,679		7,679						103	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.12/30/2022	54,079						9,867		9,867		9,867						302	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.06/30/2022	42,023						7,853		7,853		7,853						182	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.06/30/2022	87,292						22,275		22,275		22,275						377	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.06/30/2023	44,742						8,048		8,048		8,048						296	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.03/09/2021	.06/30/2023	55,927						10,060		10,060		10,060						370	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.12/31/2021	85,084						21,555		21,555		21,555						214	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.12/31/2021	76,805						19,458		19,458		19,458						193	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.12/31/2022	80,301						19,786		19,786		19,786						449	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.06/30/2023	82,457						19,959		19,959		19,959						545	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.06/30/2023	91,238						22,084		22,084		22,084						603	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.02/01/2021	.06/30/2022	78,819						20,113		20,113		20,113						341	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.05/17/2021	.06/28/2024	3,274,204						723,733		723,733		723,733						27,122	
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D8H32	.05/17/2021	.06/28/2024	60,758						13,430		13,430		13,430						503	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	27,638						4,818		4,818		4,818						207	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1,420,430						247,602		247,602		247,602						10,645	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN 02RNE81BXP4R0TD8PU41	.05/17/2021	.12/30/2022	18,460						4,551		4,551		4,551						103	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	1,775,538						309,502		309,502		309,502						13,306	

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STATEMENT AS OF SEPTEMBER 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 . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	34,548						6,022		6,022		6,022				259	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	2,435,041						554,424		554,424		554,424				18,248	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN . 02RNE81BXP4R0TD8PU41	.05/17/2021	.06/30/2022	322,915						82,403		82,403		82,403				1,396	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN . 02RNE81BXP4R0TD8PU41	.05/17/2021	.12/30/2022	70,433						17,364		17,364		17,364				394	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN . 02RNE81BXP4R0TD8PU41	.05/17/2021	.06/30/2022	2,440,634						622,812		622,812		622,812				10,550	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/17/2021	.12/29/2023	25,492						5,804		5,804		5,804				191	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/28/2024	34,538						8,808		8,808		8,808				286	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/30/2023	33,210						9,402		9,402		9,402				220	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/30/2022	31,773						9,459		9,459		9,459				137	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.06/28/2024	1,266,666						323,033		323,033		323,033				10,493	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/30/2022	32,429						9,407		9,407		9,407				181	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/29/2023	34,125						9,210		9,210		9,210				256	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.05/25/2021	.12/31/2021	31,128						9,387		9,387		9,387				78	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.06/30/2022	1,968						358		358		358				9	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/31/2021	1,910						348		348		348				5	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/30/2022	2,027						359		359		359				11	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	991						165		165		165				7	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.12/29/2023	57,610						9,567		9,567		9,567				432	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.06/21/2021	.06/30/2023	2,064						361		361		361				14	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/31/2021	28,495						2,263		2,263		2,263				72	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/29/2023	32,141						3,157		3,157		3,157				241	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/28/2024	990,715						92,114		92,114		92,114				7,710	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.12/30/2022	31,241						2,816		2,816		2,816				175	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/28/2024	50,051						4,954		4,954		4,954				415	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/30/2023	31,644						3,039		3,039		3,039				209	
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/07/2021	.06/30/2022	30,926						2,610		2,610		2,610				134	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/31/2021	2,967						461		461		461				7	
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.06/30/2023	3,445						508		508		508				23	

STATEMENT AS OF SEPTEMBER 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 . G5GSEF7VJP5170UK5573	.07/08/2021	.12/30/2022	3,356						503		503		503						.19
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	95,944						13,112		13,112		13,112						.719
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.06/30/2022	3,286						509		509		509						.14
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/08/2021	.12/29/2023	1,711						234		234		234						.13
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/30/2022	3,519						418		418		418						.20
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.06/30/2022	3,442						424		424		424						.15
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/31/2021	2,881						354		354		354						.7
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.06/30/2023	3,617						425		425		425						.24
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/28/2024	1,219,325						139,667		139,667		139,667						10,100
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.12/29/2023	37,722						4,585		4,585		4,585						.283
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.12/30/2022	36,876						4,348		4,348		4,348						.206
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.12/31/2021	29,689						3,264		3,264		3,264						.75
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/28/2024	57,468						6,583		6,583		6,583						.476
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/30/2023	37,299						4,545		4,545		4,545						.247
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO . 549300HS3IITRS6D88H32	.07/28/2021	.06/30/2022	36,453						4,156		4,156		4,156						.158
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.12/31/2021	5,275						540		540		540						.13
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.06/28/2024	5,369						598		598		598						.44
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.06/30/2023	7,196						812		812		812						.48
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.12/30/2022	7,099						773		773		773						.40
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.12/29/2023	7,297						827		827		827						.55
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.06/30/2022	7,004						741		741		741						.30
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.08/11/2021	.06/28/2024	290,403						32,339		32,339		32,339						2,406
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/29/2023	1,835						198		198		198						.14
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	.07/22/2021	.12/29/2023	100,926						10,915		10,915		10,915						.756
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4R0TD8PU41	.08/25/2021	.06/30/2022	41,659						4,183		4,183		4,183						.180
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4R0TD8PU41	.08/25/2021	.06/30/2023	44,345						4,361		4,361		4,361						.293
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4R0TD8PU41	.08/25/2021	.12/29/2023	46,123						4,277		4,277		4,277						.346
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE . 02RNE81BXP4R0TD8PU41	.08/25/2021	.06/28/2024	1,723,471						142,698		142,698		142,698						14,276

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STATEMENT AS OF SEPTEMBER 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)								
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	08/25/2021	12/30/2022	42,796						4,129		4,129		4,129			239										
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	08/25/2021	12/31/2021	27,690						2,738		2,738		2,738			69										
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	75,620						6,261		6,261		6,261			626										
FWD to exchange EUR to USD 10/20/2021	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/08/2021	10/20/2021	211,665						28,933		28,933		28,933			248										
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	103,378						9,593		9,593		9,593			856										
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	2,538,026						235,515		235,515		235,515			21,024										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	12/31/2021	16,043						1,182		1,182		1,182			40										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	12/29/2023	29,947						2,410		2,410		2,410			224										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	12/30/2022	29,512						2,344		2,344		2,344			165										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	06/30/2022	29,314						2,259		2,259		2,259			127										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	12/31/2024	918,860						69,814		69,814		69,814			8,285										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	06/30/2023	29,718						2,422		2,422		2,422			196										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	06/28/2024	17,018						1,304		1,304		1,304			141										
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US ... MIZUHO SECURITIES ... 549300HS3WTRS6D8H32	09/17/2021	06/28/2024	13,172						1,009		1,009		1,009			109										
FWD to exchange EUR to USD 2023-12-29	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	12/29/2023	73,287						7,664		7,664		7,664			549										
FWD to exchange EUR to USD 2022-12-30	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	12/30/2022	81,994						9,487		9,487		9,487			458										
FWD to exchange EUR to USD 2022-06-30	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	06/30/2022	53,781						6,517		6,517		6,517			232										
FWD to exchange EUR to USD 2023-06-30	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	06/30/2023	56,905						6,477		6,477		6,477			376										
FWD to exchange EUR to USD 2021-12-31	FX Bond	Annual Sch D part 1	Currency	BARC ... G5GSEF7VJP5170UK5573	09/13/2021	12/31/2021	30,588						3,725		3,725		3,725			77										
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC ... G5GSEF7VJP5170UK5573	09/24/2021	10/05/2021	2,038,490						(159,441)		(159,441)		(159,441)			1,193										
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																														
										78,603,351	150,720,242	2,160,143	109,020,889	XXX	352,990,009	(23,731,276)	4,592,803	112,881,240		21,384,203	XXX	XXX								

(a)	Code	Description of Hedged Risk(s)
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E06.45

STATEMENT AS OF SEPTEMBER 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 SEPTEMBER 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	
ESZ1	148	32,818,093	EMINI S&P DEC1	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index. Interest	12/17/2021	Chicago Mercantile Exchange	09/15/2021	4,434.8774	4,296.7500	(1,022,143)	(1,022,143)	(1,022,143)					1,702,000	11500	50	
TYZ1	91	9,100,000	10YR TNOTES DEC1	General Business	NA	Interest	12/21/2021	The Board of Trade	09/30/2021	131.6719	131.6094	(5,688)	(5,688)	(5,688)					127,400	1400	100,000	
USZ1	1,152	115,200,000	US T BONDS DEC1	General Business	NA	Interest	12/21/2021	The Board of Trade	09/30/2021	162.4113	159.2188	(3,677,809)	(3,677,809)	(3,677,809)					4,032,000	3500	100,000	
WNZ1	1,638	163,800,000	ULTRA BOND DEC1	General Business	NA	Interest	12/21/2021	The Board of Trade	08/27/2021	197.2734	191.0625	(10,173,516)	(10,173,516)	(10,173,516)					10,647,000	6500	100,000	
TUZ1	204	40,800,000	2YR T-NOTES DEC1	General Business	NA	Interest	12/31/2021	The Board of Trade	08/27/2021	110.1445	110.0273	(47,806)	(47,806)	(47,806)					63,240	310	200,000	
HIZ1	24	3,735,248	HANG SENG DEC1	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	12/30/2021	Hong Kong Futures Exchange	09/28/2021	24,466.3592	24,501.0000	41,569	41,569	41,569					2,864,808	119367	50	
153999999. Subtotal - Long Futures - Hedging Other												(14,885,393)	(14,885,393)	(14,885,393)						19,436,448	XXX	XXX
157999999. Subtotal - Long Futures												(14,885,393)	(14,885,393)	(14,885,393)						19,436,448	XXX	XXX
TYZ1	205	20,500,000	10YR TNOTES DEC1	General Business	NA	Interest	12/21/2021	The Board of Trade	08/27/2021	133.2952	131.6094	345,588	345,588	345,588					287,000	1400	100,000	
FVZ1	1,320	132,000,000	5YR T NOTES DEC1	General Business	NA	Interest	12/31/2021	The Board of Trade	08/27/2021	123.5601	122.7422	1,079,676	1,079,676	1,079,676					957,000	725	100,000	
UXYZ1	1,168	116,800,000	10 YR UL TN DEC1	General Business	NA	Interest	12/21/2021	The Board of Trade	08/27/2021	147.8738	145.2500	3,064,649	3,064,649	3,064,649					2,569,600	2200	100,000	
TUZ1	121	24,200,000	2YR T-NOTES DEC1	General Business	NA	Interest	12/31/2021	The Board of Trade	08/27/2021	110.1445	110.0273	28,355	28,355	28,355					37,510	310	200,000	
160999999. Subtotal - Short Futures - Hedging Other												4,518,268	4,518,268	4,518,268						3,851,110	XXX	XXX
164999999. Subtotal - Short Futures												4,518,268	4,518,268	4,518,268						3,851,110	XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
170999999. Subtotal - Hedging Other												(10,367,125)	(10,367,125)	(10,367,125)						23,287,558	XXX	XXX
171999999. Subtotal - Replication																					XXX	XXX
172999999. Subtotal - Income Generation																					XXX	XXX
173999999. Subtotal - Other																					XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
175999999 - Totals												(10,367,125)	(10,367,125)	(10,367,125)						23,287,558	XXX	XXX

E07

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

STATEMENT AS OF SEPTEMBER 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		4,525,794	(14,892,919)	4,525,794	4,525,794	(14,892,919)	4,525,794	23,287,558	23,287,558	
Bank of America National Association-NY	Y	Y	35,940,000		10,133,559			35,259,330					
Barclays Bank PLC (London)	Y	Y	63,740,000		26,600,048	(1,561,534)		64,251,814	(1,561,534)		111,363		
BNP PARIBAS	Y	Y	16,900,000		6,814,908			16,494,088					
Citibank, National Association	Y	Y	3,551,306		427,578			3,360,907					
Credit Suisse	Y	Y	3,600,000		893,713			3,363,394					
Goldman Sachs International	Y	Y	60,270,000		10,191,286	(826,230)		60,208,438	(826,230)				
MorganStanley	Y	Y	68,170,000		28,129,299			65,536,890					
Royal Bank of Canada	Y	Y	6,730,000		2,367,297			6,535,678					
Scotia Bank	Y	Y	3,671,000		198,225			3,568,533					
Societe Generale	Y	Y	14,040,000		8,157,748			13,773,455			31,198		
SunTrust Bank	Y	Y	14,040,000		7,376,308			13,905,327					
UBS	Y	Y	11,830,000		5,383,488			11,264,229					
Wells Fargo Bank, National Association	Y	Y	76,120,000		21,337,254			74,455,415					
JPMorgan Chase Bank, National Asc	Y	Y				(1,599,779)			(1,599,779)				
Mizuho	Y	Y	2,400,000		3,183,908	(828,563)		3,183,908	(828,563)		53,053		
0299999999. Total NAIC 1 Designation			381,002,306		131,194,619	(4,816,106)		375,161,407	(4,813,773)		195,614		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,836,792	(19,194,416)		1,836,792	(19,194,416)		21,188,589		
0999999999 - Gross Totals			381,002,306		137,557,205	(38,903,440)		4,525,794	381,523,992	(38,901,108)	4,525,794	44,671,761	23,287,558
1. Offset per SSAP No. 64					6,857,253	(6,857,253)							
2. Net after right of offset per SSAP No. 64					130,699,952	(32,046,187)							

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

