



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

Commonwealth Annuity and Life Insurance Company

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

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

Country of Domicile United States of America

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

Incorporated/Organized 12/30/2002 Commenced Business 01/31/1957

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

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

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

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

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Andrew Chilson Morse 508-460-2468 (Name) (Area Code) (Telephone Number) andrew.morse@gafj.com 774-369-3825 (E-mail Address) (FAX Number)

OFFICERS

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

OTHER

Grid of other officers including Anup Agarwal, Jason Alexander Bickler, Mark Francis Erickson, Thomas Andrew Doruska, etc.

DIRECTORS OR TRUSTEES

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

State of Iowa County of Polk SS:

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

DocuSigned by: Robert Michael Arena, Jr. President

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

DocuSigned by: David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 28th day of April, 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 MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	30,728,694,163		30,728,694,163	30,093,677,440
2. Stocks:				
2.1 Preferred stocks	55,501,852		55,501,852	34,827,824
2.2 Common stocks	3,009,843,533		3,009,843,533	2,924,768,964
3. Mortgage loans on real estate:				
3.1 First liens	3,026,015,380		3,026,015,380	2,548,289,194
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 (\$ 281,178,489), cash equivalents (\$ 2,056,907,694) and short-term investments (\$ 117,261,248)	2,455,347,431		2,455,347,431	1,625,824,080
6. Contract loans (including \$ premium notes)	352,493,853		352,493,853	358,401,281
7. Derivatives	159,531,947		159,531,947	96,544,582
8. Other invested assets	271,945,665		271,945,665	277,985,590
9. Receivables for securities	61,338,047		61,338,047	19,024,687
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	40,120,711,870		40,120,711,870	37,979,343,641
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	279,090,340		279,090,340	268,506,860
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	1,817,056		1,817,056	2,102,964
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,430,553		2,430,553	2,410,733
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,843,301		6,843,301	12,488,248
16.2 Funds held by or deposited with reinsured companies	122,577,541		122,577,541	122,748,149
16.3 Other amounts receivable under reinsurance contracts	295,251,033		295,251,033	135,418,691
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				16,972,972
18.2 Net deferred tax asset	197,341,716		197,341,716	203,450,296
19. Guaranty funds receivable or on deposit	545,434		545,434	545,434
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates				
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	2,806,111,307	414,488	2,805,696,819	1,784,557,796
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	43,832,720,151	414,488	43,832,305,663	40,528,545,785
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,260,528,309		2,260,528,309	2,235,209,593
28. Total (Lines 26 and 27)	46,093,248,460	414,488	46,092,833,972	42,763,755,378
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Deposit Accounting Receivable	2,783,797,629		2,783,797,629	1,753,415,822
2502. Amounts recoverable from distribution channels	13,906,224	16,704	13,889,520	14,384,374
2503. Other assets	8,407,454	397,784	8,009,670	16,757,600
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,806,111,307	414,488	2,805,696,819	1,784,557,796

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,423,437,469 less \$ included in Line 6.3 (including \$ 1,295,689,200 Modco Reserve).....	4,423,437,469	6,784,271,116
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....	735,918,042	2,074,003,584
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	779,147,265	778,329,741
4. Contract claims:		
4.1 Life	11,351,524	8,423,484
4.2 Accident and health	30,278,418	34,082,733
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco).....	444,468	451,204
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	2,185,054	1,873,371
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 \$ 517,550,977 assumed and \$ 125,890,522 ceded	643,441,499	298,984,189
9.4 Interest Maintenance Reserve	100,014,744	206,104,524
10. Commissions to agents due or accrued-life and annuity contracts \$ 313,984 , accident and health \$ 2,150 and deposit-type contract funds \$	316,133	316,133
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	18,120,125	6,855,279
13. Transfers to Separate Accounts due or accrued (net) (including \$ (15,443,920) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(23,240,481)	(24,161,256)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(814,737)	(325,323)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	67,560,211	
15.2 Net deferred tax liability		
16. Unearned investment income	151,455	160,385
17. Amounts withheld or retained by reporting entity as agent or trustee	188,290	329,987
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	52,786,976	15,638,806
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	62,841,080	91,431,632
24.02 Reinsurance in unauthorized and certified (\$) companies	3,495,626	2,633,839
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	29,679,588,103	23,586,916,171
24.04 Payable to parent, subsidiaries and affiliates	4,316,506	5,675,845
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	287,524,262	291,204,030
24.08 Derivatives	96,870,271	8,886,914
24.09 Payable for securities	500,820,627	72,495,443
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	3,010,239,069	2,917,511,260
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	40,486,981,999	37,162,093,093
27. From Separate Accounts Statement	2,260,528,309	2,235,209,593
28. Total liabilities (Lines 26 and 27)	42,747,510,308	39,397,302,686
29. Common capital stock	2,526,000	2,526,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	820,000,000	820,000,000
33. Gross paid in and contributed surplus	1,860,011,004	1,860,011,004
34. Aggregate write-ins for special surplus funds	44,999	44,999
35. Unassigned funds (surplus)	662,741,661	683,870,688
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	3,342,797,664	3,363,926,692
38. Totals of Lines 29, 30 and 37	3,345,323,664	3,366,452,692
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	46,092,833,972	42,763,755,378
DETAILS OF WRITE-INS		
2501. Deposit contracts payable	2,940,866,471	2,934,640,600
2502. FwH payable - IMR	(27,621,055)	(77,798,265)
2503. Derivatives collateral	95,570,000	57,790,000
2598. Summary of remaining write-ins for Line 25 from overflow page	1,423,653	2,878,925
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,010,239,069	2,917,511,260
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Annuity mortality fluctuation reserve	44,999	44,999
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	44,999	44,999

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	(3,488,924,738)	379,774,732	5,829,790,651
2. Considerations for supplementary contracts with life contingencies	704,130	897,066	3,813,607
3. Net investment income	272,620,257	180,933,778	933,844,712
4. Amortization of Interest Maintenance Reserve (IMR)	3,003,031	2,150,165	18,720,874
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	16,200,160	18,878,057	(254,915,886)
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	9,688,094	12,888,429	37,146,106
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	56,129,628	16,651,332	(14,168,126)
9. Totals (Lines 1 to 8.3)	(3,130,579,438)	612,173,559	6,554,231,937
10. Death benefits	16,716,181	38,391,660	50,490,478
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	61,380,690	48,291,739	192,186,525
13. Disability benefits and benefits under accident and health contracts	40,580,070	371,010	35,515,752
14. Coupons, guaranteed annual pure endowments and similar benefits	9,696	9,599	40,598
15. Surrender benefits and withdrawals for life contracts	106,045,111	57,654,293	235,536,975
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	10,572,059	(2,824,948)	16,232,416
18. Payments on supplementary contracts with life contingencies	622	15,394	39,417
19. Increase in aggregate reserves for life and accident and health contracts	(3,702,723,505)	298,291,543	5,543,920,816
20. Totals (Lines 10 to 19)	(3,467,419,076)	440,200,290	6,073,962,977
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,260,352	1,198,390	4,922,422
22. Commissions and expense allowances on reinsurance assumed	8,702,920	23,017,467	(297,077,224)
23. General insurance expenses and fraternal expenses	39,931,079	37,010,329	101,295,013
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,979,494	1,121,068	3,841,188
25. Increase in loading on deferred and uncollected premiums	18,689	1,268	(150,935)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(14,876,636)	(13,558,554)	(60,360,729)
27. Aggregate write-ins for deductions	151,052,187	442,754,808	684,684,236
28. Totals (Lines 20 to 27)	(3,279,350,991)	931,745,066	6,511,116,948
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	148,771,553	(319,571,507)	43,114,989
30. Dividends to policyholders and refunds to members	225,451	269,349	1,191,556
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	148,546,102	(319,840,856)	41,923,433
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	34,059,164	(59,989,993)	99,231,152
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)	114,486,938	(259,850,863)	(57,307,719)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (20,726,120) (excluding taxes of \$ (14,563,892) transferred to the IMR)	(41,086,620)	215,881,686	128,032,673
35. Net income (Line 33 plus Line 34)	73,400,318	(43,969,177)	70,724,954
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,366,452,692	2,845,836,462	2,845,836,463
37. Net income (Line 35)	73,400,318	(43,969,177)	70,724,954
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (2,607,933)	(73,077,951)	403,320,247	20,278,825
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(8,716,513)	18,583,625	162,314,992
41. Change in nonadmitted assets	2,039,134	(4,451,527)	6,597,663
42. Change in liability for reinsurance in unauthorized and certified companies	(861,787)	365,825	(466,002)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			441,398
44. Change in asset valuation reserve	28,590,552	(6,292,325)	(46,550,281)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	188,951	(171,725)	656,196
47. Other changes in surplus in Separate Accounts Statement	(188,951)	171,725	(656,196)
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			340,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(43,498,351)	(2,344,805)	38,252,153
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	995,571	(32,468,984)	(70,977,473)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(21,129,027)	332,742,879	520,616,229
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,345,323,664	3,178,579,341	3,366,452,692
DETAILS OF WRITE-INS			
08.301. Net assumed adjustment to IMR	48,298,774	22,329	(90,420,558)
08.302. Mortality fees	9,197,575	12,161,738	39,628,871
08.303. FwH net assumed/ceded activity	(7,103,628)	1,020,322	16,232,733
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	5,736,907	3,446,943	20,390,827
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	56,129,628	16,651,332	(14,168,126)
2701. Ceded funds withheld net investment income	174,650,946	138,396,166	566,010,440
2702. FwH ceded realized losses	(47,167,585)	266,017,576	69,726,020
2703. Net change in deposit liabilities	28,026,878	34,974,567	69,251,809
2798. Summary of remaining write-ins for Line 27 from overflow page	(4,458,052)	3,366,499	(20,304,032)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	151,052,187	442,754,808	684,684,236
5301. Funds withheld gain adjustment	995,571	(32,468,984)	(70,977,473)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	995,571	(32,468,984)	(70,977,473)

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	1,028,440,414	238,687,636	3,618,217,620
2. Net investment income	196,108,494	187,988,137	921,223,569
3. Miscellaneous income	(84,736,594)	46,073,015	(146,624,947)
4. Total (Lines 1 to 3)	1,139,812,314	472,748,788	4,392,816,242
5. Benefit and loss related payments	(117,725,868)	245,677,087	436,840,085
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(15,797,411)	49,408,634	(65,252,713)
7. Commissions, expenses paid and aggregate write-ins for deductions	183,420,242	37,167,099	212,831,243
8. Dividends paid to policyholders	232,187	283,089	1,247,100
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(85,764,031)		157,495,807
10. Total (Lines 5 through 9)	(35,634,881)	332,535,909	743,161,522
11. Net cash from operations (Line 4 minus Line 10)	1,175,447,195	140,212,879	3,649,654,720
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,169,868,254	1,505,658,156	6,429,109,255
12.2 Stocks		3,491,824	104,589,822
12.3 Mortgage loans	110,384,578	5,169,171	104,605,420
12.4 Real estate			
12.5 Other invested assets	25,682,850	351,693,702	12,620,150
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		17,203	
12.7 Miscellaneous proceeds	(166,144,043)	(18,493,385)	190,418,984
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,139,791,639	1,847,536,671	6,841,343,631
13. Cost of investments acquired (long-term only):			
13.1 Bonds	5,543,893,371	1,739,166,189	7,963,075,931
13.2 Stocks	20,911,787	3,000,000	264,296,674
13.3 Mortgage loans	587,718,074	363,027,136	1,141,808,915
13.4 Real estate			
13.5 Other invested assets	40,181,816	79,578,924	123,046,183
13.6 Miscellaneous applications	(428,325,184)	(104,849,889)	(39,637,632)
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,764,379,864	2,079,922,360	9,452,590,071
14. Net increase (or decrease) in contract loans and premium notes	(5,907,428)	(3,729,554)	(15,881,672)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(618,680,797)	(228,656,135)	(2,595,364,768)
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			340,000,000
16.3 Borrowed funds		(25,625,000)	
16.4 Net deposits on deposit-type contracts and other insurance liabilities	817,524	67,959,657	55,229,119
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	271,939,429	(98,329,514)	(522,612,133)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	272,756,953	(55,994,857)	(127,383,014)
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)	829,523,350	(144,438,113)	926,906,938
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,625,824,080	698,917,142	698,917,142
19.2 End of period (Line 18 plus Line 19.1)	2,455,347,431	554,479,029	1,625,824,080

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Assumption transfer of assets from Mass Mutual		140,818,669	
20.0002. Non cash exchanges			410,569,298
20.0003. Bonds received to settle reinsurance transactions			14,333,404,263
20.0004. Transfers/withdrawals			204,916,110
20.0005. Assumed premiums from reinsurance transactions	58,225,139		12,280,873,254
20.0006. Ceded premiums from reinsurance transactions	5,124,136,881		10,014,107,028
20.0007. Non cash transfer intercompany bonds		4,624,991	

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	10,522,993	11,447,378	44,187,677
3. Ordinary individual annuities	9,152,354	9,301,740	41,871,380
4. Credit life (group and individual)			
5. Group life insurance	54,454	32,168	130,009
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	44,604	55,286	170,978
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	19,774,405	20,836,572	86,360,044
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	19,774,405	20,836,572	86,360,044
14. Deposit-type contracts	2,436,413	1,560,830	80,647,030
15. Total (Lines 13 and 14)	22,210,818	22,397,402	167,007,073
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Commonwealth Annuity and Life Insurance Company ("Commonwealth Annuity" or "the Company") is a stock life insurance company organized under the laws of the Commonwealth of Massachusetts, and is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited ("GAFG") effective April 30, 2013. The Company insures and reinsures blocks of fixed and variable annuities, universal and variable universal life insurance, and traditional life insurance. The Company owns life insurance companies that insure and sell fixed and variable annuities and fixed universal and variable life insurance.

The financial statements of Commonwealth Annuity are completed in accordance with those statutory accounting practices prescribed or permitted by the Commonwealth of Massachusetts. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been fully adopted as a component of prescribed or permitted practices by the Commonwealth of Massachusetts. The Commonwealth of Massachusetts has not issued any permitted practices to the Company.

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

	SSAP #	F/S Page	F/S Line #	03/31/2021	12/31/2020
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 73,400,318	\$ 70,724,954
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 73,400,318</u>	<u>\$ 70,724,954</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,345,323,664	\$ 3,366,452,692
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 3,345,323,664</u>	<u>\$ 3,366,452,692</u>

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as income when received. Deposits on deposit-type contracts are entered directly as a liability when received. Treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61 R – *Life, Deposit-Type and Accident and Health Reinsurance*. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by other loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office. The Company does not hold SVO - designated securities which would be valued using a systematic value measurement method.
- (3) Common stocks are carried at fair value, except for controlled subsidiaries and affiliates which are carried on the equity basis.
- (4) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP No. 43-R - *Loan-Backed and Structured Securities*. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.
- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 – *Investments in Subsidiary, Controlled, and Affiliated Entities*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Derivative instruments are accounted for at fair value. The changes in the fair market value of the derivative instruments are recorded as unrealized gains or unrealized losses until termination. Swap coupon payments are reflected in net income.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.
- (11) Claim reserves are established equal to 100% of the estimated benefit payable.

Notes to the Financial Statements

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

(12) The Company did not have a change in the capitalization policy or resultant predefined thresholds from the prior year.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - No Significant Changes

3. Business Combinations and Goodwill

A. Statutory Purchase Method

- The Company purchased a 100% interest of Accordia Life and Annuity Company ("Accordia") in 2013 and purchased a 95% interest of both Forethought Life Insurance Company ("FLIC") and Forethought National Life Insurance Company ("FNLIC") in 2014. In 2017, the Company became owner of the remaining 5% of FLIC and FNLIC, through a capital contribution.
- Both initial purchases were accounted for as statutory purchases.
- The cost of Accordia was \$12,600,000, resulting in \$2,000,000 of goodwill. The cost of FLIC and FNLIC was \$584,300,000, resulting in \$74,065,370 of goodwill.
- Goodwill amortization totaled \$1,901,634 and \$7,606,537 for the periods ended March 31, 2021 and December 31, 2020, respectively.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Accordia Life and Annuity Company	01/01/2013	\$ 12,600,000	\$ 2,000,000	\$ 500,000	\$ 50,000	0.062 %
Forethought Life Insurance Company	01/01/2014	584,300,000	74,065,370	20,637,977	1,851,634	0.973 %

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

- The maximum and minimum lending rates for mortgage loans during 2021 were 10.48% and 2.40% respectively.
- Maximum percentage of any one loan to the value of security at the time of the loan, exclusive or guaranteed or purchase money mortgages was 79.70%.
- Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	732,087,134	\$	2,185,917,255	\$ 96,946,965	\$ 3,014,951,354
(b) 30 - 59 days past due			5,833,139				5,833,139
(c) 60 - 89 days past due			1,822,438				1,822,438
(d) 90 - 179 days past due			3,408,448				3,408,448
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	3,408,448	\$		\$	\$ 3,408,448
(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	\$	\$	580,947,774	\$	1,885,518,096	\$ 74,830,157	\$ 2,541,296,027
(b) 30 - 59 days past due			3,595,600				3,595,600
(c) 60 - 89 days past due			354,066				354,066
(d) 90 - 179 days past due			3,043,501				3,043,501
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	3,043,501	\$		\$	\$ 3,043,501
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$		\$		\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$		\$		\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$		\$		\$	\$

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - Not Applicable

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

(7) Allowance for credit losses - Not Applicable

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

(9) Policy for recognizing interest income and impaired loans - Not Applicable

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

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 SSAP No. 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$889,704 OTTI charges on loan-backed securities as of March 31, 2021 and \$12,652,512 OTTI charges were recognized as of December 31, 2020.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
..90278KAL5	\$ 3,491,969	\$ 3,366,654	\$ 125,315	\$ 3,366,654	\$ 3,366,654	03/31/2021
..77588EAU1	9,000,237	8,846,708	153,529	8,846,708	8,846,708	03/31/2021
..17324TAN9	1,619,969	1,484,361	135,608	1,484,361	1,484,361	03/31/2021
..06650AAW7	1,454,917	1,408,765	46,152	1,408,765	1,408,765	03/31/2021
..06650AAW7	3,650,572	3,521,913	128,659	3,521,913	3,521,913	03/31/2021
..06541XAX8	3,770,199	3,613,227	156,972	3,613,227	3,613,227	03/31/2021
..03330KAA8	4,000,000	3,993,568	6,432	3,993,568	3,993,568	03/31/2021
..03330KAA8	7,000,000	6,988,743	11,257	6,988,743	6,988,743	03/31/2021
..03330KAA8	8,000,000	7,987,135	12,865	7,987,135	7,987,135	03/31/2021
..03330KAA8	1,000,000	998,392	1,608	998,392	998,392	03/31/2021
..03330KAA8	3,000,000	2,995,176	4,824	2,995,176	2,995,176	03/31/2021
..03330KAA8	18,000,000	17,971,054	28,946	17,971,054	17,971,054	03/31/2021
..03330KAA8	4,000,000	3,993,568	6,432	3,993,568	3,993,568	03/31/2021
..03330KAA8	4,000,000	3,993,568	6,432	3,993,568	3,993,568	03/31/2021
..03329LAS0	4,087,845	4,023,175	64,670	4,023,175	4,023,175	03/31/2021
Total			\$ 889,701			

- (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..... \$ (34,136,450)
 - 2. 12 months or longer..... (14,804,760)
- b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months..... \$ 1,028,961,316
 - 2. 12 months or longer..... 312,707,734

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Repurchase agreements are accounted for in accordance with SSAP No. 103 – *Transfers and Servicing of Financial Assets and Extinguishment of Liabilities*. The transactions are accounted for as collateralized borrowings in which the underlying securities continue to be reported as investments by the Company and the proceeds from the sale are recorded as a liability. There were no repurchase agreements and/or Securities Lending Transactions for the company as of March 31, 2021 and December 31, 2020.

- (1) Policy for requiring collateral or security - Not Applicable
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable
- (3) Collateral received - Not Applicable
- (4) Securities lending transactions administered by an affiliated agent - Not Applicable
- (5) Collateral reinvestment - Not Applicable
- (6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable
- (7) Collateral for securities lending transactions that extend beyond one year from the reporting date - Not Applicable

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

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

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

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

Notes to the Financial Statements

5. Investments (Continued)

- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable
- L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	43,286,976				43,286,976		43,286,976		43,286,976		
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	17,707,100				17,707,100	17,707,100	-		17,707,100		
j. On deposit with states	127,259,920				127,259,920	126,836,636	423,284		127,259,920		
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	479,804,114				479,804,114	405,126,219	74,677,895		479,804,114		
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 668,058,110	\$	\$	\$	\$ 668,058,110	\$ 549,669,955	\$ 118,388,155	\$	\$ 668,058,110	%	%

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 95,570,000	\$ 95,570,000	%	%
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 95,570,000	\$ 95,570,000	%	%
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)	\$ 95,570,000	%
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	
	03/31/2021	12/31/2020	03/31/2021	12/31/2020	03/31/2021	12/31/2020
(1) Bonds - amortized cost			\$	\$	\$	\$
(2) LB & SS - amortized cost	17	13	299,780,393	222,994,809	293,457,255	223,585,238
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	17	13	\$ 299,780,393	\$ 222,994,809	\$ 293,457,255	\$ 223,585,238

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	8	
(2) Aggregate amount of investment income	\$ 3,401,119	\$

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 had no investments in joint ventures, partnerships, or limited liability companies that exceeded 10% of total admitted assets as of March 31, 2021 and December 31, 2020.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairment in joint ventures, partnerships, or limited liability companies as of March 31, 2021 and December 31, 2020.

Notes to the Financial Statements

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2021 and December 31, 2020, respectively.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company's derivative instruments are primarily used to hedge a wide range of risks including interest rate risk, equity market risk and foreign currency exchange rate risk. The Company receives collateral from its derivative counterparties to limit credit risk.
- (2) The Company manages its equity market risk by entering into certain OTC derivatives, primarily equity options and swaps, as well as exchange traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. The total net carrying value of derivative assets, net of derivative liabilities, was an asset of \$62,661,675 and \$87,657,667 as of March 31, 2021 and December 31, 2020, respectively.
- (3) Under SSAP No. 86 - *Derivatives*, the Company has elected to account for its derivatives using the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains or losses are recorded upon the derivative contract expiry.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) Net gain or loss recognized - Not Applicable
- (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable
- (7) Derivatives accounted for as cash flow hedges of a forecasted transaction - Not Applicable
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in the Company following the merger of Global Atlantic Financial Group Limited ("GAFGL") an 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 Commonwealth Annuity.

On February 1, 2021, the Company entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary.

The Company is organized as a stock life insurance company, and is a wholly-owned indirect subsidiary of Global Atlantic (Fin) Company ("Finco"), which is a wholly owned indirect subsidiary of Global Atlantic Financial Group Limited ("GAFGL"), a Bermuda Company.

The Company directly owns all of the outstanding shares of Accordia Life and Annuity Company ("Accordia"), an Iowa domiciled company, and First Allmerica Financial Life Insurance Company ("FAFLIC"), a Massachusetts domiciled company, and Forethought Life Insurance Company ("FLIC"), an Indiana domiciled insurance company.

Effective December 31, 2019, the Company's wholly-owned subsidiary, Forethought National Life Insurance Company was merged with and into the Company's subsidiary, FLIC, with FLIC being the surviving entity, with prior approval of the Texas Commissioner of Insurance and the Indiana Secretary of State, pursuant to Indiana Code 27-1-9-5.

KKR Magnolia Holdings LLC ("KKR Magnolia") owns a total of approximately 61% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 7.0%, own the remaining approximately 39% of the outstanding ordinary shares.

The Company owns market traded bonds of KKR, with an NAIC rating of 1, a carrying value of \$13,107,309, and a market value of \$14,779,556, as of March 31, 2021. The Company owns market traded bonds of KKR, with an NAIC rating of 2, a carrying value of \$1,000,000 and a market value of \$1,126,346, as of March 31, 2021. The purchase of these securities constituted arms-length transactions.

The Company owns market traded bonds of Goldman Sachs, with a carrying value of \$97,607,119, and a market value of \$117,732,458, as of December 31, 2020. The purchase of these securities constituted arms-length transactions.

B. Detail of Transactions Greater than 1/2 of 1% of total admitted assets

On March 31, 2021, the Company with the approval from the Massachusetts Division of Insurance, entered into a master retrocession agreement (the "Retrocession Agreement") in the form of a funds withheld coinsurance and modified coinsurance quota share agreement between the Company and Global Atlantic Re Limited ("GA Re"). The Retrocession Agreement covers five underlying assumed agreements between various original creditors and the Company whereby it ceded \$5,014,315,384 of statutory reserves.

On January 14, 2021, the Company purchased \$537,000,000 in long duration corporate bonds, in exchange for \$533,000,000 shorter duration bonds and \$4,000,000 cash from Goldman Sachs & Co. LLC.

In December 2020, having received the approval of the Massachusetts Division of Insurance, the Company distributed a \$100,000,000.00 extraordinary dividend to its parent, Commonwealth Annuity, which was accounted for as a return of capital.

On December 29, 2020, the Company received a \$340,000,000 cash capital contribution from Finco.

On December 18, 2020, the Company made a \$250,000,000 cash contribution to Accordia.

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

During 2020, bonds and cash with an aggregate value of \$306,267,175 were transferred between the Company and FLIC. The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date.

Notes to the Financial Statements

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

C. Transactions With Related Party Who Are Not Reported on Schedule Y - Not Applicable

D. Amounts due to or from Related Parties

The Company reported \$4,316,506 and \$5,675,845 in a net payable to affiliates for the periods ended March 31, 2021 and December 31, 2020, respectively.

The Company pays portfolio management fees to Kohlberg Kravis Roberts & Co. ("KKR"). This resulted in a payable to KKR of \$9,736,632 and \$0 at March 31, 2021 and December 31, 2020, respectively.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). In connection with the Company's variable products, certain separate accounts invest in funds of the Goldman Sachs Variable Insurance Trust ("GSVIT") and Goldman Sachs Trust ("GST"). Management fees are paid directly to GSAM by GSVIT and GST and to GSAM for investment management by the Company. Certain distribution and administration fees are payable to the Company by Goldman Sachs Co. ("GSCO") and GSAM. This resulted in a payable to GSAM of \$4,361,990 for the period ended December 31, 2020.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company had a \$10,039,054 and \$7,444,598 net payable and recorded expenses for these agreements of \$874,221 and \$10,107,900 for the periods ended March 31, 2021 and December 31, 2020, respectively.

The Company has agreements with affiliated parties to receive certain fee income related to policyholder administration. The Company had a receivable of \$4,791,385 and \$6,047,920 and recorded income of \$4,661,230 and \$23,671,298 for the periods ended March 31, 2021 and December 31, 2020, respectively related to these agreements.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations

The Company has entered into a Services and Expenses Agreement, as amended, with Global Atlantic Finance Company ("GAFC"), an affiliated entity, pursuant to which GAFC and other affiliates will provide certain services to the Company, including but not limited to seconding employees and providing management services, administrative support, and use of facilities.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

(1) Description

The Company's subsidiary Accordia follows Iowa Administrative Code ("AIC") Section 191-97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve, which reflects a departure from NAIC SAP. As a result, Accordia's net income from operations decreased by \$3,533,810 for the period ended March 31, 2021 and Accordia's statutory surplus decreased by \$271,409,800 as of March 31, 2021.

The Company's subsidiary FLIC, with the permission of the Commissioner of Insurance in the State of Indiana, uses the Plan Type A discount rate with a guaranteed duration of less than 5 years under Actuarial Guideline 33 ("AG33") on the entire in-force block of annuities with Guaranteed Minimum Withdrawal Benefits issued prior to October 1, 2013. As a result, FLIC's net income from operations increased by \$976,423 for the period ended March 31, 2021 and FLIC's statutory surplus decreased by \$25,213,244 as of March 31, 2021.

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Accordia Life and Annuity Company.....	\$.....(3,533,810)	\$.....(271,409,800)	\$..... 809,236,147	\$..... 1,080,645,947
Forethought Life Insurance Company.....	976,423	(25,213,244)	2,094,417,875	2,119,631,119

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

(3) RBC Impact

Had Accordia not used this prescribed practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event. Had FLIC not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event.

O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

A. Debt, Including Capital Notes - Not Applicable

Notes to the Financial Statements

11. Debt (Continued)

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Boston. Through its membership, the Company intends to conduct business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The Company has determined the actual/estimated borrowing capacity as \$373,000,000. 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	5,187,100	5,187,100	.....
(c) Activity stock	12,520,000	12,520,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 17,707,100	\$ 17,707,100	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 373,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	5,187,100	5,187,100	.....
(c) Activity stock	12,520,000	12,520,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 17,707,100	\$ 17,707,100	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 350,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 543,700,407	\$ 479,804,114	\$ 313,000,000
2. Current year general account total collateral pledged	543,700,407	479,804,114	313,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	520,185,314	405,126,219	313,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 543,700,407	\$ 479,804,114	\$ 313,000,000
2. Current year general account maximum collateral pledged	543,700,407	479,804,114	313,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	522,278,523	460,115,893	313,000,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

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

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. The Company makes standard matching contributions which vest 100% when made. In certain cases, the Company makes nonelective contributions which vest ratably over 5 years, calculated based upon years of service. The allocated expenses were \$333,317 and \$798,786 for the period ended March 31, 2021 and December 31, 2020, 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 10,000 shares authorized, 2,526 shares issued and outstanding, par value \$1,000 per share. There are no other classes of capital stock. All shares are Class A shares.
- B. The Company has no preferred stock outstanding.
- C. Massachusetts has enacted laws governing the payment of dividends and other distributions to stockholders by insurers. These laws affect the dividend paying ability of the Company. Pursuant to Massachusetts statutes, the maximum amount of dividends and other distributions that an insurer may pay in any twelve-month period, without prior approval of the MA DOI, is limited to the greater of the Company's statutory net gains from operations of the preceding December 31 or 10% of the statutory policyholder's surplus as of the preceding December 31. Dividends must be paid from unassigned funds.
- D. Capital transaction

On December 29, 2020, the Company received a \$340,000,000 cash capital contribution from Finco.

On December 18, 2020, the Company made a \$250,000,000 cash capital contribution to Accordia.

Notes to the Financial Statements

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

On December 18, 2020, the Company received an \$100,000,000 cash extraordinary dividend from FAFLIC which was accounted for as a return of capital.

On December 18, 2020, the Company received a \$150,000,000 cash dividend from FLIC.

- E. Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. The Company has no restrictions on the use of the Company's unassigned surplus and all unassigned surplus is held for the benefit of the shareholders.
- G. The Company has no surplus advances.
- H. Stock Held for Special Purposes
None of the Company's stock is held for special purposes.
- I. There have been no changes in special surplus fund balances.
- J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) are \$670,953,374 and \$744,031,825 at March 31, 2021 and December 31, 2020, respectively.

K. Company-Issued Surplus Debentures or Similar Obligations

Surplus Notes

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (YES/NO)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year	Unapproved Interest And/Or Principal
.....0001.....	.....12/14/2018.....	.....6.250 %.....	\$..... 820,000,000.....	.....No.....	\$..... 820,000,000.....	\$..... 82,000,000.....	\$.....
Total.....	.....XXX.....	.....XXX.....	<u>\$..... 820,000,000.....</u>	.....XXX.....	<u>\$..... 820,000,000.....</u>	<u>\$..... 82,000,000.....</u>	<u>\$.....</u>

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
.....0001.....	\$..... 25,625,000.....	\$..... 117,762,639.....	.....%.....	\$.....	\$.....	.....09/30/2048.....
Total.....	<u>\$..... 25,625,000.....</u>	<u>\$..... 117,762,639.....</u>	.....XXX.....	<u>\$.....</u>	<u>\$.....</u>	.....XXX.....

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (YES/NO)	Surplus Note payments subject to administrative offsetting provisions? (YES/NO)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (YES/NO)	Is Asset Issuer a Related Party (YES/NO)	Type of Assets Received Upon Issuance
.....0001.....	.....NO.....	.....NO.....	.....NO.....	.....NO.....	.....0.....
Total.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....	.....XXX.....

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (YES/NO)
..... 0001.....	\$..... -.....	\$.....	.....NO.....
Total.....	<u>\$..... -.....</u>	<u>\$.....</u>	.....XXX.....

On February 22, 2021, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid March 31, 2021.

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

On February 25, 2020, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid March 31, 2020.

On September 24, 2019, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid September 30, 2019.

Notes to the Financial Statements

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

On March 7, 2019, the Massachusetts Department of Insurance approved an interest payment of \$15,262,639, which was paid in April, 2019.

- 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 ("LLC's") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount.

As of March 31, 2021, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$4,691,456.

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

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities - Not Applicable

F. All Other Contingencies

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

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

The Company's subsidiaries, FAFLIC and Accordia, entered into a 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.

15. Leases - Not Applicable

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

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$53,830,609 as of March 31, 2021. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$52,283,024 from counterparties as of March 31, 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.

- 2. The Company's credit risk is the risk of nonperformance by the counterparties. The company limits this risk by utilizing counterparties that maintain a NAIC "1" designation. Additionally, all OTC derivatives the Company entered into are fully collateralized by cash. In the event of the nonperformance by the counterparties, the Company has the right to the collaterals pledged by counterparties.

The Company manages its equity market risk by entering into certain OTC derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds.

- 3. The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high (NAIC -1) credit ratings.

Notes to the Financial Statements

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

4. As of March 31, 2021, the Company had cash on deposit as collateral at counterparties with a fair value of \$95,570,000 related to its options and swap agreements.

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

- A. Transfers of Receivables Reported as Sales - Not Applicable
 B. Transfers and Servicing of Financial Assets - Not Applicable
 C. Wash Sales

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below as of March 31, 2021.

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

As of March 31, 2020, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

- (1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Derivatives	\$ 40,872,220	\$ 118,659,727	\$	\$	\$ 159,531,947
Separate Accounts	2,251,173,304	9,355,005			2,260,528,309
Total assets at fair value/NAV	<u>\$ 2,292,045,524</u>	<u>\$ 128,014,732</u>	<u>\$</u>	<u>\$</u>	<u>\$ 2,420,060,256</u>
b. Liabilities at fair value					
Derivative Liabilities	\$ (25,370,107)	\$ (71,500,164)	\$	\$	\$ (96,870,271)
Total liabilities at fair value	<u>\$ (25,370,107)</u>	<u>\$ (71,500,164)</u>	<u>\$</u>	<u>\$</u>	<u>\$ (96,870,271)</u>

*Net asset balances after right of offset with counterparty are presented on page 2 as of March 31, 2021, per SSAP No.64 Offsetting and Netting of Assets and Liabilities.

- (2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

- (3) Transfers between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the current year.

- (4) Fair value inputs Level 2 and Level 3

Bonds

In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of March 31, 2021 the Company had one 6 rated bond with a carrying value of \$5,762,490. As of December 31, 2020 the Company had one 6 rated bond with a carrying value of \$5,708,951

Separate Account Assets

The estimated fair value of assets held in separate accounts is based on quoted market prices. Separate account assets representing contract holder funds are measured at fair value and reported as a summary total in the Statement of Assets, with an equivalent summary total reported for related liabilities. The market value adjusted annuity is comprised of bonds, in which the fair value is based on external vendor prices. Based on the level of observable activity, these bonds will be measured at either Level 1 or Level 2.

Derivatives

The Company enters into certain OTC derivatives; primarily equity put options and interest rate swaps, and exchange-traded equity and interest rate futures contracts with three-month termination periods. The Company transacts in these derivatives primarily to hedge risk on its life and annuity business. As described in Note 8, the variable annuity business has been 100% ceded via modified coinsurance or funds withheld coinsurance to affiliates since December 31, 2009 and the effect of the derivatives that hedge this business is passed to the reinsurer. The Company transacts in derivatives to manage the interest rate and credit risk related to the general account portfolio. In addition, the Company trades credit derivatives to hedge counterparty risk on reinsurance transactions.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency. Where models are used, the selection of a particular model to value an OTC derivative depends upon the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be verified and model selection does not involve significant management judgment. Such instruments are typically classified within Level 2 of the fair value hierarchy.

Overall, transfers into and/or out of Level 3 are attributable to a change in the observability of inputs. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event, or one or more significant input(s) becoming observable. Transfers into and/or out of any level are assumed to occur at the beginning of the period.

- (5) Derivatives - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

B. Other Fair Value Disclosures

No additional disclosures to report regarding fair value measurement. Application of fair value measurement is consistent with the disclosure in section 20.A.(4) above.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	\$ 31,175,608,417	\$ 30,728,694,163	\$ 240,124,308	\$ 26,039,706,950	\$ 4,895,777,159	\$	\$
Mortgage Loans	3,096,523,449	3,026,015,380		—	3,096,523,449		
Other Invested Assets	147,911,351	271,945,665		94,065,122	53,846,229		122,489,521
Preferred Stock	57,596,479	55,501,852		56,557,481	1,038,998		
Common Stock	17,707,100	17,707,100			17,707,100		
Investment in Sub		2,992,136,432					2,992,136,432
Short Term Investment	116,993,903	117,261,247		54,078,630	62,915,273		
Cash and Equivalents	2,338,086,182	2,338,086,182	2,338,086,182	—			
Derivative Assets	159,531,947	159,531,947	40,872,220	118,659,727			
Total Assets	37,109,958,828	39,706,879,968	2,619,082,710	26,363,067,910	8,127,808,208		3,114,625,953
Derivative Liabilities	(96,870,271)	(96,870,271)	(25,370,107)	(71,500,164)			
Total Liabilities	(96,870,271)	(96,870,271)	(25,370,107)	(71,500,164)			

D. Not Practicable to Estimate Fair Value

As of March 31, 2021, the Company owns 6 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$ 94,951,575	%		1
BA Common Stock	6,916,493			1
BA Common Stock	1,309,606			1
BA Common Stock	15,336,548			1
BA Common Stock	3,975,299			1
Common Stock	2,992,136,432			2

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

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

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

On March 31, 2021, the Company with the approval from the Massachusetts Division of insurance entered into a master retrocession agreement with an affiliated party. The reserves retroceded were \$5,014,315,384 as of March 31, 2021.

Effective December 17, 2020, the Company entered into a reinsurance agreement with UNUM Life Insurance Company of America whereby it assumes disability business. As of December 31, 2020, there have been \$7,025,868,105 reserves assumed and subsequently retroceded \$4,918,107,674 of these reserves to a third party. Effective March 31, 2021, the Company reinsured an additional \$747,716,429 of reserves assumed and subsequently retroceded \$725,284,936 to a third party.

Effective October 15, 2020, the Company entered into a coinsurance agreement with The Guardian Annuity and Insurance Company ("Guardian") whereby it assumes fixed annuity business. The total accumulated assumed reserves were \$122,038,336 and \$28,163,527 as of March 31, 2021 and December 31, 2020, respectively.

Effective October 1, 2020, the Company entered into a coinsurance agreement with Great American Life Insurance Company whereby it assumes fixed annuity business. As of March 31, 2021, there have been \$5,519,469,735 reserves assumed and subsequently retroceded \$4,034,608,016 to third parties. As of December 31, 2020, there have been \$5,614,914,631 reserves assumed and subsequently retroceded \$4,103,792,009 to third parties.

Effective September 10, 2020, the Company entered into a coinsurance agreement with CMFG Life Insurance Company whereby it assumes new fixed annuity business. As of March 31, 2021 and December 31, 2020, there have been \$79,153,786 and \$31,893,638 reserves assumed, respectively.

Effective July 1, 2020, the Company entered into a coinsurance agreement with John Hancock Life Insurance Company ("John Hancock") whereby it assumes blocks of bank owned life insurance ("BOLI"). This agreement is being treated as deposit accounting. The total deposit liability established was \$2,284,050,209 and \$2,276,841,057 as of March 31, 2021 and December 31, 2020, respectively.

Effective July 1, 2020, the Company entered into a coinsurance agreement with United of Omaha Life Insurance Company whereby it assumes new fixed annuity business. The total accumulated assumed reserves was \$108,390,558 and \$98,019,095 as of March 31, 2021 and December 31, 2020, respectively.

Effective May 7, 2020, the Company entered into a coinsurance agreement with Great American Life Insurance Company ("Great American") whereby it assumed a portion of fixed and fixed indexed annuities for new business only. The total accumulated assumed reserves was \$569,48,039 and \$447,644,620 as of March 31, 2021 and December 31, 2020, respectively.

Notes to the Financial Statements

21. Other Items (Continued)

On April 7, 2020, the Company and its insurance subsidiaries entered into an arrangement with Ivy Co-Invest Vehicle LLC and its subsidiaries designed to deploy approximately \$1,000,000,000 of capital provided by Ivy into qualifying reinsurance transactions alongside the Company and its subsidiaries. The Company's insurance subsidiaries and Ivy Re Limited ("Ivy"), a Bermuda insurance company and a subsidiary of Ivy Co-Invest Vehicle LLC, will participate in qualifying reinsurance transactions sourced, negotiated and underwritten by the Company's institutional reinsurance business over the course of a five-year investment period. Qualifying reinsurance transactions include reinsurance of life and retirement in-force blocks and of blocks obtained through merger and acquisitions, as well as pension risk transfer reinsurance, generally on a funds withheld insurance basis, with the Company's insurance subsidiary retaining a portion of the assumed liabilities of such transaction. Under the terms of the foregoing arrangement, the Company entered into several funds withheld coinsurance agreements with Ivy Re whereby it ceded \$553,338,870 of reserves and established a deposit receivable of \$1,138,420,529 as of December 31, 2020. As of March 31, 2021, these agreements had ceded reserves of \$715,780,833 of reserves and deposit receivables of \$1,142,025,105.

Effective January 15, 2020, the Company entered into a coinsurance agreement with Lincoln National Life Insurance Company ("Lincoln") whereby it assumed a portion of fixed and fixed indexed annuities for new business only. Assumed reserves for this business had accumulated to \$272,777,501 and \$258,245,090 as of March 31, 2021 and December 31, 2020, respectively.

Assets values of \$127,259,920 and \$126,836,634 as of March 31, 2021 and December 31, 2020, were on deposit with government authorities or trustees as required by law.

D. Business Interruption Insurance Recoveries

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

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

F. Subprime-Mortgage-Related Risk Exposure

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

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

(3) Direct exposure through other investments

The Company holds the following securities with subprime exposure as of March 31, 2021:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 79,946,021	\$ 78,338,346	\$ 88,918,108	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	\$ 79,946,021	\$ 78,338,346	\$ 88,918,108	\$

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – Non-recognized Subsequent Events

Subsequent events have been considered through May 13, 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 liquidity or capital position.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

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

Notes to the Financial Statements

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

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

Not applicable

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

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

30. Premium Deficiency Reserves - Not Applicable

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

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

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$ 3,545,004,903	\$ 6,085,357	\$	\$ 3,551,090,260	19.893 %
b. At book value less current surrender charge of 5% or more	6,093,663,509			6,093,663,509	34.137 %
c. At fair value			1,625,936,652	1,625,936,652	9.109 %
d. Total with market value adjustment or at fair value (total of a through c)	9,638,668,412	6,085,357	1,625,936,652	11,270,690,421	63.139 %
e. At book value without adjustment (minimal or no charge or adjustment)	4,486,401,506			4,486,401,506	25.133 %
(2) Not subject to discretionary withdrawal	2,036,630,883		56,916,485	2,093,547,368	11.728 %
(3) Total (gross: direct + assumed)	16,161,700,801	6,085,357	1,682,853,137	17,850,639,295	100.000 %
(4) Reinsurance ceded	12,473,124,509			12,473,124,509	
(5) Total (net) (3 - 4)	\$ 3,688,576,292	\$ 6,085,357	\$ 1,682,853,137	\$ 5,377,514,786	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

B. Group Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$ 1,380,993,776	\$	\$	\$ 1,380,993,776	32.792 %
b. At book value less current surrender charge of 5% or more	28,887			28,887	0.001 %
c. At fair value			917,927	917,927	0.022 %
d. Total with market value adjustment or at fair value (total of a through c)	1,381,022,663		917,927	1,381,940,590	32.815 %
e. At book value without adjustment (minimal or no charge or adjustment)	60,010,980			60,010,980	1.425 %
(2) Not subject to discretionary withdrawal	2,769,383,005		3,568	2,769,386,573	65.760 %
(3) Total (gross: direct + assumed)	4,210,416,648		921,495	4,211,338,143	100.000 %
(4) Reinsurance ceded	3,861,445,624			3,861,445,624	
(5) Total (net) (3 - 4)	\$ 348,971,024	\$	\$ 921,495	\$ 349,892,519	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	\$	\$	\$	\$	

Notes to the Financial Statements

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

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$%
b. At book value less current surrender charge of 5% or more	.....	.....	.....	.....	.....
c. At fair value	.....	.....	.....	.....	.....
d. Total with market value adjustment or at fair value (total of a through c)	.....	.....	.....	.....	.....
e. At book value without adjustment (minimal or no charge or adjustment)	938,353,813	.....	.....	938,353,813	36.498
(2) Not subject to discretionary withdrawal	1,626,965,069	.....	5,635,209	1,632,600,278	63.502
(3) Total (gross: direct + assumed)	2,565,318,882	.....	5,635,209	2,570,954,091	100.000
(4) Reinsurance ceded	1,786,171,617	.....	.....	1,786,171,617	.....
(5) Total (net) (3 - 4)	\$ 779,147,265	\$	\$ 5,635,209	\$ 784,782,474	.....
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	\$ .....	\$ .....	\$ .....	\$ .....	.....

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

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, annuities, total (net)	\$ 4,035,103,020
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	2,444,380
(3) Exhibit 7, deposit-type contracts, Line 14, Column 1	779,147,265
(4) Subtotal	<u>\$ 4,816,694,665</u>
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	1,695,495,199
(6) Exhibit 3, Line 0399999, Column 2	.....
(7) Policyholder dividend and coupon accumulations	.....
(8) Policyholder premiums	.....
(9) Guaranteed interest contracts	.....
(10) Other contract deposit funds	.....
(11) Subtotal	<u>\$ 1,695,495,199</u>
(12) Combined total	<u>\$ 6,512,189,864</u>

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

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

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - Not Applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Commonwealth Annuity and Life Insurance Company ("Commonwealth") 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 Commonwealth. In connection with the merger transaction, on February 1, 2021, Commonwealth entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary.
- 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). 05/27/2016
- 6.4 By what department or departments?
Massachusetts Division of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [X] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group, Inc.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Global Atlantic Investment Advisors, LLC	Indianapolis, Indiana	NO	NO	NO	YES
Global Atlantic Distributors, LLC	Simsbury, Connecticut	NO	NO	NO	YES
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	NO	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC	New York, NY	NO	NO	NO	YES
KKR Credit Advisors (US) LLC	San Francisco, CA	NO	NO	NO	YES
KKR Capital Markets LLC	New York, NY	NO	NO	NO	YES
MCS Capital Markets LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$ 63,232,417
- 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 | \$ 97,607,120 | \$ 14,107,309 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 2,907,061,864 | \$ 2,992,136,433 |
| 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) | \$ 3,004,668,984 | \$ 3,006,243,742 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Internal Global Atlantic Investment Team	I.....
Goldman Sachs Asset Management CLO, Corp.	U.....
Guggenheim Partners Investment Management, LLC	U.....
Hartford Investment Management Company	U.....
Kohlberg Kravis Roberts & Co. L.P.	A.....
Shenkman Capital Management, Inc.	U.....

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVEOMA87 .....	.....	OS.....
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79 .....	.....	NO.....
106699	Hartford Investment Management Company	FE0BULMG7PY8B4MG7C65 .....	.....	NO.....
1399770	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....
112192	Shenkman Capital Management, Inc.	FE0BULMG7PY8B4MG7C65 .....	.....	NO.....

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

- 18.2 If no, list exceptions:

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

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 [X]

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

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 \$ 739,742,711
 1.13 Commercial Mortgages \$ 2,282,864,220
 1.14 Total Mortgages in Good Standing \$ 3,022,606,931
- 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 \$ 3,408,448
 1.33 Commercial Mortgages \$
 1.34 Total Mortgages with Interest Overdue more than Three Months \$ 3,408,448
- 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) \$ 3,026,015,379
- 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
.....

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

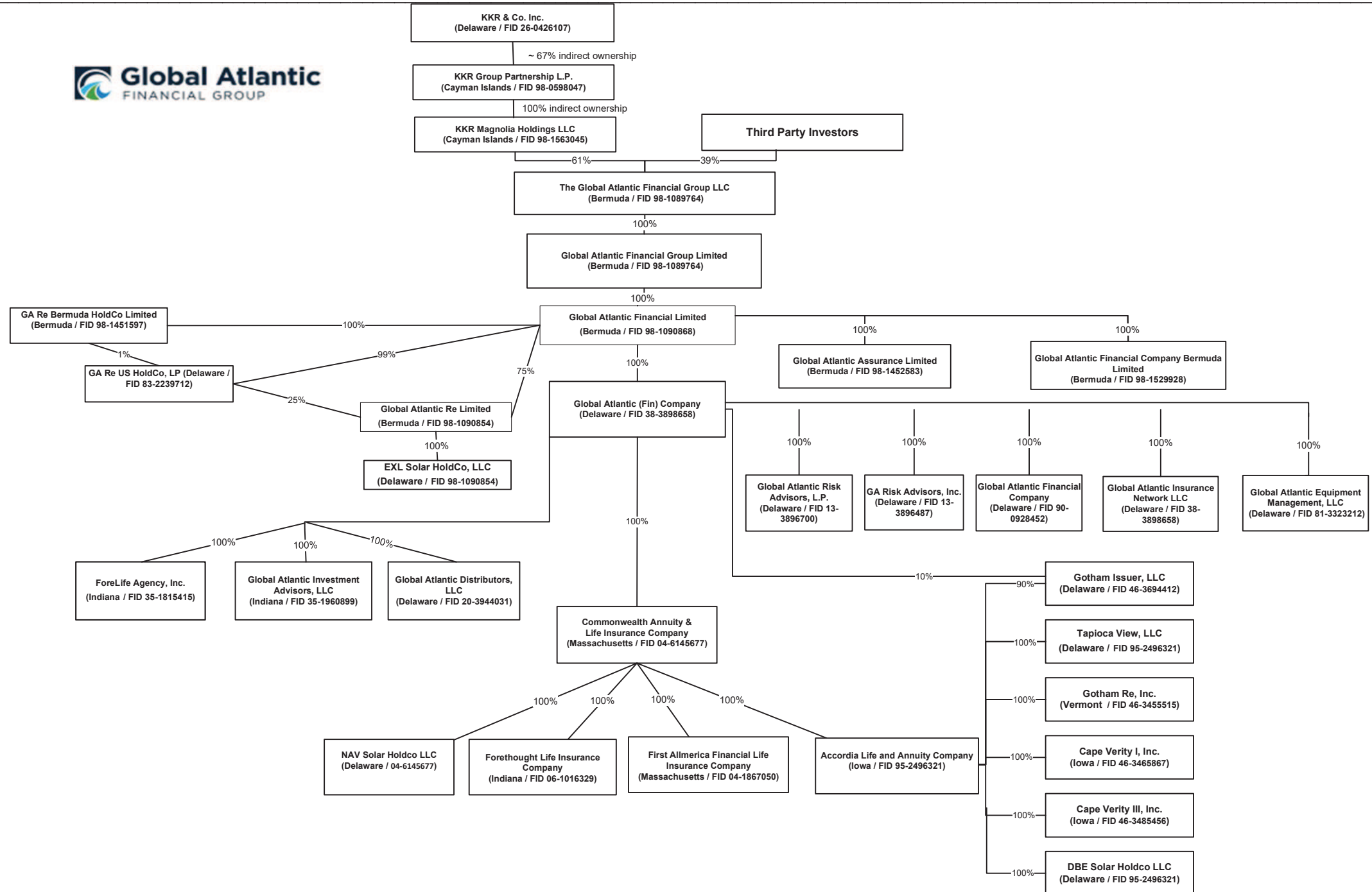
States, Etc.	1	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	156,056	72,216			228,272	
2. Alaska	AK	L	532				532	
3. Arizona	AZ	L	140,771	210,452			351,223	
4. Arkansas	AR	L	7,707				7,707	
5. California	CA	L	557,666	1,065,684	314		1,623,664	
6. Colorado	CO	L	484,537	42,927	656		528,120	
7. Connecticut	CT	L	263,481	338,302	96		601,879	
8. Delaware	DE	L	95,284	600			95,884	
9. District of Columbia	DC	L	5,147		178		5,325	
10. Florida	FL	L	598,825	912,653	2,369		1,513,847	
11. Georgia	GA	L	259,742	8,900	1,882		270,524	
12. Hawaii	HI	L	4,511	1,950			6,461	
13. Idaho	ID	L	11,930				11,930	
14. Illinois	IL	L	577,189	495,908	2,920		1,076,017	607,645
15. Indiana	IN	L	76,030	63,729			139,759	
16. Iowa	IA	L	20,104	55,038			75,142	
17. Kansas	KS	L	43,673	56,137			99,810	
18. Kentucky	KY	L	69,568				69,568	
19. Louisiana	LA	L	144,273	17,528	467		162,268	
20. Maine	ME	L	107,258	30,474	804		138,536	35,635
21. Maryland	MD	L	131,444	1,050	34		132,528	
22. Massachusetts	MA	L	591,895	438,212	1,033		1,031,140	
23. Michigan	MI	L	325,907	840,323	12,040		1,178,270	
24. Minnesota	MN	L	268,630	272,877	69		541,576	
25. Mississippi	MS	L	16,960				16,960	
26. Missouri	MO	L	105,857	40,693	361		146,911	
27. Montana	MT	L	20,350	184,092			204,442	
28. Nebraska	NE	L	57,662	157,584			215,246	
29. Nevada	NV	L	22,287				22,287	
30. New Hampshire	NH	L	221,662	2,440	848		224,950	
31. New Jersey	NJ	L	250,125	18,783	1,816		270,724	124,471
32. New Mexico	NM	L	20,059	96,804	293		117,156	
33. New York	NY	N	720,144	249,478	3,203		972,825	
34. North Carolina	NC	L	229,024	402,084	262		631,370	
35. North Dakota	ND	L	2,038	274,695			276,733	
36. Ohio	OH	L	258,595	532,387			790,982	692,210
37. Oklahoma	OK	L	52,760	7,500			60,260	
38. Oregon	OR	L	140,700	69,204			209,904	
39. Pennsylvania	PA	L	653,791	374,070	373		1,028,234	645,552
40. Rhode Island	RI	L	81,965	3,980	78		86,023	
41. South Carolina	SC	L	82,487	1,175	1,391		85,053	
42. South Dakota	SD	L	4,280	157,386			161,666	
43. Tennessee	TN	L	218,020	221,301	107		439,428	
44. Texas	TX	L	665,258	399,578	1,553		1,066,389	
45. Utah	UT	L	22,389	48,078			70,467	
46. Vermont	VT	L	61,826	17,715			79,541	
47. Virginia	VA	L	238,327	120,479	205		359,011	
48. Washington	WA	L	168,168	9,675	1,473		179,316	330,900
49. West Virginia	WV	L	10,661				10,661	
50. Wisconsin	WI	L	146,518	769,865	1,141		917,524	
51. Wyoming	WY	L	3,317	1,042			4,359	
52. American Samoa	AS	N						
53. Guam	GU	N	550				550	
54. Puerto Rico	PR	N	360,679	65,509	6,251		432,439	
55. U.S. Virgin Islands	VI	L	17,304	1,800			19,104	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	917				917	
58. Aggregate Other Aliens	OT	XXX	43,863				43,863	
59. Subtotal	XXX		9,840,703	9,152,357	42,217		19,035,277	2,436,413
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		469,048				469,048	
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		371,586				371,586	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		10,681,337	9,152,357	42,217		19,875,911	2,436,413
96. Plus Reinsurance Assumed	XXX		(13,679,832)	1,124,482,129	819,059,117		1,929,861,414	196,218
97. Totals (All Business)	XXX		(2,998,495)	1,133,634,486	819,101,334		1,949,737,325	2,632,631
98. Less Reinsurance Ceded	XXX		(881,627)	3,340,462,725	2,103,542,087		5,443,123,185	2,620,791
99. Totals (All Business) less Reinsurance Ceded	XXX		(2,116,868)	(2,206,828,239)	(1,284,440,753)		(3,493,385,860)	11,840
DETAILS OF WRITE-INS								
58001. ZZZ_Foreign Country not defined	XXX		43,863				43,863	
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		43,863				43,863	
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

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

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

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



STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			98-1089764				Global Atlantic Financial Group Limited	.BMJ	.NIA	The Global Atlantic Financial Group LLC	Ownership	100.000	The Global Atlantic Financial Group LLC		
			90-0928452				Global Atlantic Financial Company	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				Global Atlantic (Fin) Company	.DE	.NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1090868				Global Atlantic Financial Limited	.BMJ	.NIA	Global Atlantic Financial Group Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.IA	Global Atlantic Financial Limited	Ownership	75.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.IA	GA Re US HoldCo, LP	Ownership	25.000	The Global Atlantic Financial Group LLC		
			13-3896700				Global Atlantic Risk Advisors, L.P.	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				Global Atlantic Insurance Network, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			13-3896487				GA Risk Advisors, Inc.	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	.BMJ	.NIA	Global Atlantic Financial Limited	Ownership	100.000	The Global Atlantic Financial Group LLC		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	KKR Magnolia Holdings LLC	Ownership	61.000	KKR Group Partnership L.P.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	Third Party Investors	Ownership	39.000	Third Party Investors		
			98-1563045				KKR Magnolia Holdings LLC	.CYM	.NIA	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047				KKR Group Partnership L.P.	.CYM	.NIA	KKR & Co. Inc.	Ownership	67.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	.MA	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	.MA	.RE	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	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	10.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	90.000	The Global Atlantic Financial Group LLC		
			95-2496321				DBE Solar Holdco LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	.VT	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			95-2496321				Tapioca View, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1960899				Global Atlantic Investment Advisors, LLC	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			20-3944031				Global Atlantic Distributors, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1815415				ForeLife Agency, Inc	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	.IN	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		

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

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

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Modco SA expense allowance	1,305,548	1,594,545
2505. Miscellaneous liabilities	118,105	1,284,380
2597. Summary of remaining write-ins for Line 25 from overflow page	1,423,653	2,878,925

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Service Fee Revenue	2,323,358	2,283,293	8,978,327
08.305. Guaranteed Minimum Benefit Rider Fees	1,602,051	1,606,395	6,393,967
08.306. Fee Income	575,010	3,623,955	2,323,188
08.307. Assumed VA fees and Dividends Received Deduction	945,000	(525,000)	1,050,000
08.308. Other Income	291,488	815,220	1,645,346
08.309. Premium Taxes Recovered		(4,356,920)	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	5,736,907	3,446,943	20,390,827

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Modified coinsurance reserve adjustment	(5,291,168)	2,577,807	(25,413,176)
2705. Ceded dividends received deduction	997,500	525,000	4,562,259
2706. Other expenses	(164,384)	263,692	546,885
2797. Summary of remaining write-ins for Line 27 from overflow page	(4,458,052)	3,366,499	(20,304,032)

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	2,548,289,194	1,513,948,010
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	587,691,137	1,103,033,126
2.2 Additional investment made after acquisition	26,937	38,775,789
3. Capitalized deferred interest and other		
4. Accrual of discount	1,303,092	1,199,169
5. Unrealized valuation increase (decrease)		(77,515)
6. Total gain (loss) on disposals	4,220	22,604
7. Deduct amounts received on disposals	110,384,578	104,605,420
8. Deduct amortization of premium and mortgage interest points and commitment fees	914,622	4,006,569
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)	3,026,015,380	2,548,289,194
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	3,026,015,380	2,548,289,194
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	3,026,015,380	2,548,289,194

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	277,985,590	72,986,615
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	21,528,580	116,364,496
2.2 Additional investment made after acquisition	18,653,236	6,681,687
3. Capitalized deferred interest and other		
4. Accrual of discount	317	493,700
5. Unrealized valuation increase (decrease)	(20,573,415)	94,555,234
6. Total gain (loss) on disposals	456,510	24,617
7. Deduct amounts received on disposals	25,682,850	12,620,150
8. Deduct amortization of premium and depreciation	422,303	73,890
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		426,720
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	271,945,665	277,985,590
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	271,945,665	277,985,590

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	33,053,274,228	17,084,001,863
2. Cost of bonds and stocks acquired	5,958,551,272	23,167,270,551
3. Accrual of discount	7,496,558	102,322,741
4. Unrealized valuation increase (decrease)	84,836,810	(89,217,596)
5. Total gain (loss) on disposals	(69,042,973)	39,268,636
6. Deduct consideration for bonds and stocks disposed of	5,202,363,982	7,140,192,760
7. Deduct amortization of premium	41,223,780	98,131,268
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	889,704	17,172,282
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	3,401,119	5,124,343
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	33,794,039,548	33,053,274,228
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	33,794,039,548	33,053,274,228

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	19,426,267,328	3,590,948,955	3,248,916,597	(205,106,747)	19,563,192,939			19,426,267,328
2. NAIC 2 (a)	10,328,036,575	2,132,638,108	2,275,281,930	286,695,724	10,472,088,477			10,328,036,575
3. NAIC 3 (a)	466,803,467	65,752,563	68,471,773	(103,582,377)	360,501,880			466,803,467
4. NAIC 4 (a)	57,800,224	38,152,663	10,950,042	(3,606,030)	81,396,815			57,800,224
5. NAIC 5 (a)	222,994,808	122,440,468	39,981,863	(5,673,020)	299,780,393			222,994,808
6. NAIC 6 (a)	5,708,951	4,540,859	3,873	(4,483,448)	5,762,489			5,708,951
7. Total Bonds	30,507,611,353	5,954,473,616	5,643,606,078	(35,755,898)	30,782,722,993			30,507,611,353
PREFERRED STOCK								
8. NAIC 1	7,975,600	(4,500,600)		25,000	3,500,000			7,975,600
9. NAIC 2	26,852,224	25,032,125		117,503	52,001,852			26,852,224
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	34,827,824	20,531,525		142,503	55,501,852			34,827,824
15. Total Bonds and Preferred Stock	30,542,439,177	5,975,005,141	5,643,606,078	(35,613,395)	30,838,224,845			30,542,439,177

(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 \$25,047,033 ; NAIC 2 \$28,981,797 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	117,261,248	xxx	118,072,152	384,187	

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	124,575,138	151,850,826
2. Cost of short-term investments acquired	63,556,203	201,208,842
3. Accrual of discount		1,803,768
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(10,466)	(16,275)
6. Deduct consideration received on disposals	70,111,386	229,650,780
7. Deduct amortization of premium	748,241	621,243
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)	117,261,248	124,575,138
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	117,261,248	124,575,138

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)	97,678,007
2. Cost Paid/(Consideration Received) on additions	78,493,485
3. Unrealized Valuation increase/(decrease)	(121,462,120)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	63,078,479
6. Considerations received/(paid) on terminations	29,756,069
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	88,031,783
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	88,031,783

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(10,020,340)
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	(25,370,106)
3.12 Section 1, Column 15, prior year	(10,020,341)
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	(15,349,765)
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)	(15,349,765)
4.1 Cumulative variation margin on terminated contracts during the year	(118,904,288)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(118,904,288)
4.23 SSAP No. 108 adjustments	(118,904,288)
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)	(25,370,105)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(25,370,105)

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.....	88,031,782
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(25,370,106)
3. Total (Line 1 plus Line 2).....	62,661,676
4. Part D, Section 1, Column 6.....	156,141,290
5. Part D, Section 1, Column 7.....	(93,479,614)
6. Total (Line 3 minus Line 4 minus Line 5).....	.....
Fair Value Check	
7. Part A, Section 1, Column 16.....	54,479,567
8. Part B, Section 1, Column 13.....	(25,370,106)
9. Total (Line 7 plus Line 8).....	29,109,461
10. Part D, Section 1, Column 9.....	156,141,290
11. Part D, Section 1, Column 10.....	(127,031,829)
12. Total (Line 9 minus Line 10 minus Line 11).....	.....
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	20,930,082
14. Part B, Section 1, Column 20.....	61,750,793
15. Part D, Section 1, Column 12.....	82,680,876
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	1,181,969,919	449,739,007
2. Cost of cash equivalents acquired	8,008,512,426	18,973,477,944
3. Accrual of discount	10,616	12,418
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(7,833)	
6. Deduct consideration received on disposals	7,133,476,680	18,241,174,190
7. Deduct amortization of premium	100,754	85,260
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)	2,056,907,694	1,181,969,919
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,056,907,694	1,181,969,919

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 MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
BGA0JJS35	VARIOUS	TX		03/01/2021	5.071	58,312,657		83,066,463
BGA0UX6A9	VARIOUS	US		03/26/2021	8.119	65,871,753		
BGA0V70F0	VARIOUS	TX		03/31/2021	4.105	7,708,748		10,278,331
982675	Vallejo	CA		12/30/2020	5.250		79	108,968
982712	Richmond	CA		12/30/2020	5.875		38	66,787
982715	Saint Petersburg	FL		12/30/2020	5.625		80	120,217
982725	Humble	TX		12/30/2020	6.125		1,558	330,000
982767	Spring Lake	NC		12/30/2020	7.000		4,568	220,000
982842	Humble	TX		12/30/2020	6.875		3	175,000
868018	Northfield	NJ		03/27/2020	5.875			125,568
868076	Troy	NY		03/27/2020	5.625		7,339	295,453
868109	Evergreen Park	IL		03/27/2020	5.250		6	62,784
899734	Brooklyn	NY		06/25/2020	5.250		209	187,807
929856	Alameda	CA		06/25/2020	5.375		64	90,190
929914	Aconth	GA		06/25/2020	5.740		138	195,765
941013	Albuquerque	NM		09/29/2020	5.750		1,261	116,716
941023	Arlington	TX		09/29/2020	5.750		10,360	407,445
941083	Las Vegas	NV		09/29/2020	5.375	190,905		280,000
941102	Chicago	IL		09/29/2020	5.500	73,348		109,000
941195	Riverside	CA		09/29/2020	4.625	53,834		80,000
991717	Capitol Heights	MD		02/05/2021	6.250	518,808		850,000
991718	Midway Park	NC		02/05/2021	6.625	108,972		150,000
991719	Midway Park	NC		02/05/2021	6.625	63,535		92,000
991720	Houston	TX		02/05/2021	5.875	73,538		118,000
991721	Portsmouth	VA		02/05/2021	7.000	54,596		76,500
991722	Conway	SC		02/05/2021	6.625	71,395		101,500
991723	Detroit	MI		02/05/2021	5.375	109,659		140,000
991724	Columbus	GA		02/05/2021	6.500	76,269		104,000
991725	Columbus	GA		02/05/2021	6.500	344,119		439,000
991726	Cincinnati	OH		02/05/2021	6.750	91,006		146,000
991727	El Paso	TX		02/05/2021	6.125	109,749		176,000
991728	Charlotte	NC		02/05/2021	6.125	301,823		385,000
991729	Pennsauken	NJ		02/05/2021	5.375	174,521		260,000
991730	Pennsauken	NJ		02/05/2021	5.375	74,955		119,650
991731	Hawthorne	NJ		02/05/2021	6.750	99,404		145,000
991732	Henderson	NV		02/05/2021	5.625	77,905		106,000
991733	Texas City	TX		02/05/2021	6.000	129,994		250,000
991734	Cincinnati	OH		02/05/2021	6.625	63,826		86,000
991735	Warner Robins	GA		02/05/2021	6.500	98,882		127,000
991736	Jacksonville	FL		02/05/2021	5.125	133,870		180,900
991737	Greenville	NC		02/05/2021	6.625	87,249		120,000
991738	Sussex	NJ		02/05/2021	6.500	192,956		264,000
991739	Jacksonville	FL		02/05/2021	6.875	146,691		175,000
991740	Daytona Beach	FL		02/05/2021	6.500	245,328		455,000
991741	San Antonio	TX		02/05/2021	6.000	86,424		139,200
991742	Missouri City	TX		02/05/2021	6.875	142,620		170,000
991743	Beacon	NY		02/05/2021	5.875	124,534		160,000
991744	Jacksonville	FL		02/05/2021	5.375	87,249		120,000
991745	Kingwood	TX		02/05/2021	6.875	95,651		139,000
991746	Kannapolis	NC		02/05/2021	6.750	165,868		210,000
991747	Holy Hill	FL		02/05/2021	6.500	92,306		175,000
991748	Upper Chichester	PA		02/05/2021	6.750	155,969		250,000
991749	Paterson	NJ		02/05/2021	6.875	78,276		148,000
991750	Pittsburgh	PA		02/05/2021	6.125	91,869		125,000
991751	Cincinnati	OH		02/05/2021	5.500	287,710		460,000
991752	Pleasantville	NJ		02/05/2021	5.750	93,110		180,000
991753	Millville	NJ		02/05/2021	6.375	315,422		402,000
991754	Plantation	FL		02/05/2021	5.750	126,319		184,000
991755	Adelanto	CA		02/05/2021	5.625	113,615		181,000
991756	Charlotte	NC		02/05/2021	6.125	136,328		165,000
991757	Louisville	KY		02/05/2021	6.625	109,634		150,000
991758	Lyndhurst	OH		02/05/2021	6.000	110,364		151,000
991759	Atlanta	GA		02/05/2021	6.875	116,430		171,000

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
991761	St Petersburg	FL		01/29/2021	5.750	88,126		120,000
991762	St Petersburg	FL		01/29/2021	5.750	141,344		190,000
991764	Indianapolis	IN		01/29/2021	5.375	81,812		120,000
991766	Baltimore	MD		01/29/2021	5.750	129,786		170,000
991767	Charlotte	NC		01/29/2021	6.625	117,422		170,000
991768	Roseville	MI		01/29/2021	5.500	160,047		218,000
991770	Baltimore	MD		01/29/2021	5.500	150,328		220,000
991771	Broadview	IL		01/29/2021	6.125	136,143		185,000
991772	Philadelphia	PA		01/29/2021	5.625	113,288		155,000
991773	Decatur	GA		01/29/2021	5.375	99,318		145,000
991775	West Haven	CT		01/29/2021	5.625	122,109	413	264,000
991777	St Petersburg	FL		01/29/2021	5.750	121,469		165,000
991779	Joliet	IL		01/29/2021	5.500	95,172		160,000
991780	Capitol Heights	MD		01/29/2021	0.055	109,201		150,000
991781	South Holland	IL		01/29/2021	5.875	120,597		165,000
991782	Hanford	CA		01/29/2021	5.250	80,625		118,000
991784	Baltimore	MD		01/29/2021	5.625	146,996		225,000
991785	Saint Petersburg	FL		01/29/2021	5.750	99,350		135,000
991786	San Antonio	TX		01/29/2021	5.500	132,464		180,000
991787	Chicago	IL		01/29/2021	5.250	151,437		190,000
991788	Columbus	OH		01/29/2021	5.750	99,149		126,000
991789	Hamden	CT		01/29/2021	5.625	132,149		180,000
991790	Chicago	IL		01/29/2021	6.500	282,232		503,000
991791	Birmingham	AL		01/29/2021	5.875	248,924		395,000
991792	New Haven	CT		01/29/2021	5.625	156,067		228,915
991794	Nutley	NJ		01/29/2021	5.625	141,083		180,000
991795	Towson	MD		01/29/2021	6.750	132,464		180,000
991796	Manassas	VA		01/29/2021	5.375	571,621		815,000
991797	Blue Springs	MO		01/29/2021	5.625	132,156		180,000
991798	New Haven	CT		01/29/2021	5.625	132,026		182,000
991801	Kihei	HI		01/29/2021	6.375	111,403		150,000
991802	Dallas	TX		01/29/2021	5.875	188,987		240,000
991805	Charlotte	NC		01/29/2021	5.750	117,443		150,000
991806	Atlanta	GA		01/29/2021	6.875	92,830		127,000
991807	Capitol Heights	MD		01/29/2021	5.500	121,321		205,000
991809	Matteson	IL		01/29/2021	5.625	206,487		405,000
991810	St Petersburg	FL		01/29/2021	5.875	151,966		206,500
991812	Midlothian	IL		01/29/2021	5.250	118,521		235,000
991813	Longview	WA		01/29/2021	6.500	171,941		235,000
991814	Arlington	TX		01/29/2021	5.625	149,975		200,000
991817	Phoenix	AZ		01/29/2021	5.250	146,665		200,000
991820	Egg Harbor Township	NJ		01/29/2021	5.750	84,454		115,000
991821	Arlington	TX		01/29/2021	5.500	115,767		148,000
991822	Plainfield	NJ		01/29/2021	5.875	161,900		220,000
991823	Baltimore	MD		01/29/2021	5.750	182,016		245,000
991824	Matteson	IL		01/29/2021	5.625	129,798		177,000
991826	New Haven	CT		01/29/2021	5.625	192,727		279,000
991827	Fort Worth	TX		01/29/2021	5.750	188,098		255,000
991828	Canton	GA		01/29/2021	5.875	219,465		295,000
991829	Somers Point	NJ		01/29/2021	6.625	196,935		310,000
991830	Harmony	FL		01/29/2021	5.500	97,796		135,000
991831	Chicago	IL		01/29/2021	6.875	219,751		280,000
991832	Keansburg	NJ		01/29/2021	5.375	189,714		255,000
991833	Canton	GA		01/29/2021	6.000	192,736		279,000
991836	Paterson	NJ		01/29/2021	6.250	115,841		174,000
991837	New Haven	CT		01/29/2021	7.125	139,491		190,000
991838	East Windsor	NJ		01/29/2021	6.875	183,104		272,000
991839	Indianapolis	IN		01/29/2021	6.750	245,147		382,000
991841	Memphis	TN		01/29/2021	5.625	221,475		302,000
991842	Waterbury	CT		01/29/2021	5.625	207,229		260,000
991843	Victorville	CA		01/29/2021	5.250	173,997		237,000
991844	Canton	GA		01/29/2021	6.125	227,276		306,000
991845	McDonough	GA		01/29/2021	6.500	243,847		331,000

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
991846	Memphis	TN		01/29/2021	5.625	209,745		285,000
991847	St Petersburg	FL		01/29/2021	7.000	370,405		498,000
991848	Florence	SC		01/29/2021	5.625	167,516		245,000
991849	Philadelphia	PA		01/29/2021	5.875	264,094		360,000
991851	Newark	NJ		01/29/2021	7.000	238,342		325,000
991852	Hialeah	FL		01/29/2021	5.500	163,672		220,000
991854	St Petersburg	FL		01/29/2021	6.000	112,052		177,000
991855	Phoenix	AZ		01/29/2021	6.125	141,599		180,000
991856	Flat Rock	MI		01/29/2021	7.000	140,791		192,400
991857	San Antonio	TX		01/29/2021	5.375	227,674		310,000
991858	Corcoran	CA		01/29/2021	6.000	457,303		623,500
991859	Albuquerque	NM		01/29/2021	5.750	70,347		96,000
991860	Fall River	MA		01/29/2021	5.875	72,930		103,000
991861	Fallon	NV		01/29/2021	5.875	98,666		145,000
991862	Kansas City	KS		01/29/2021	5.750	90,875		142,500
991863	Baltimore	MD		01/29/2021	5.625	117,403		167,000
991864	Ringwood	NJ		01/29/2021	6.125	78,413		123,000
991865	Erlanger	KY		01/29/2021	7.375	164,523		215,000
991866	St Petersburg	FL		01/29/2021	5.250	83,956		115,000
991869	Calumet Park	IL		01/29/2021	5.500	124,244		157,000
991870	Baltimore	MD		01/29/2021	5.500	137,311		175,000
991871	Jacksonville	FL		01/29/2021	5.625	131,517		165,000
991872	Dallas	TX		01/29/2021	6.125	230,818		310,000
991873	Murfreesboro	TN		01/29/2021	6.000	164,805		225,000
991875	North Little Rock	AR		01/29/2021	6.750	74,507		108,000
991878	Chicago	IL		01/29/2021	7.125	596,493		760,000
991879	Waterbury	CT		01/29/2021	6.000	286,106	650	700,000
991880	Gary	IN		01/29/2021	7.625	2,066,318		3,295,000
991882	Rockaway Beach	NY		01/29/2021	6.500	315,490		763,000
991883	Canoga Park	CA		01/29/2021	4.750	239,358		325,000
991884	Malibu	CA		01/29/2021	5.990	131,190		167,000
991885	Brea	CA		01/29/2021	5.250	108,902		148,000
991886	Parrish	FL		01/29/2021	5.500	201,623		295,000
991887	Monroe	NC		01/29/2021	5.750	235,651		345,000
991888	Monroe	NC		01/29/2021	5.875	132,403		165,000
991889	Kansas City	MO		01/29/2021	7.000	141,571		225,000
991890	Montgomery	TX		01/29/2021	6.500	117,173		157,000
991891	Hazel Crest	IL		01/29/2021	7.000	159,038		198,900
991892	Poinciana	FL		01/29/2021	5.375	312,222		390,000
991893	Lancaster	PA		01/29/2021	6.375	130,147		255,000
991894	Kissimmee	FL		01/29/2021	6.750	213,450		285,000
991895	Manville	NJ		01/29/2021	6.875	355,194		450,000
991896	Hopatcong	NJ		01/29/2021	4.375	417,470		835,000
991898	Miami	FL		01/29/2021	7.250	97,363		130,000
991899	Long Pond	PA		01/29/2021	6.375	116,087		155,000
991919	Jamaica	NY		01/29/2021	4.500	264,981		365,000
991920	Conroe	TX		01/29/2021	6.500	71,311		96,000
991921	Conroe	TX		01/29/2021	6.500	82,192		110,000
991922	Brentwood	NY		01/29/2021	6.750	69,545		100,000
991923	Sicklerville	NJ		01/29/2021	6.750	170,447		218,000
991924	Pine Hill	NJ		01/29/2021	6.875	149,615		200,000
991926	Pine Hill	NJ		01/29/2021	6.750	132,136		190,000
991927	Aurora	IL		01/29/2021	6.625	71,284		102,500
991928	Clementon	NJ		01/29/2021	7.125	72,670		98,000
991929	Miami	FL		01/29/2021	7.375	69,545		100,000
991930	Pine Hill	NJ		01/29/2021	6.750	71,899		96,000
991931	Sicklerville	NJ		01/29/2021	6.750	140,638		188,000
991932	Pine Hill	NJ		01/29/2021	6.750	116,354		145,000
991933	Pine Hill	NJ		01/29/2021	6.875	350,016		665,000
991935	Sicklerville	NJ		01/29/2021	6.625	326,365		620,000
991936	Washington	NJ		01/29/2021	6.800	253,833		575,000
991937	Buena Park	CA		01/29/2021	4.990	330,044		627,000
991938	Anaheim	CA		01/29/2021	4.990	452,506		860,000

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SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
991939	Santa Fe Springs	CA		01/29/2021	4.990	437,884		700,000
991940	Downey	CA		01/29/2021	4.990	142,300		190,000
991941	La Palma	CA		01/29/2021	4.990	234,087		322,000
991942	Marco Island	FL		01/29/2021	5.250	115,578		155,000
991944	Chicago	IL		01/29/2021	7.750	260,575		500,000
991945	Chicago	IL		01/29/2021	6.875	272,023		365,000
991946	Sicklerville	NJ		01/29/2021	6.625	105,799		135,000
991947	Chicago	IL		01/29/2021	4.500	78,276		105,000
991948	Cedar Lake	IN		01/29/2021	6.500	93,296		117,500
991949	Richton Park	IL		01/29/2021	6.000	114,079		165,000
991950	Deltona	FL		01/29/2021	5.500	499,549		745,000
991951	Chicago	IL		01/29/2021	6.625	169,063		230,000
991952	Chicago	IL		01/29/2021	6.250	244,416		313,000
991953	Chicago	IL		01/29/2021	5.375	114,892		180,000
991954	Pedricktown	NJ		01/29/2021	5.750	261,618		502,000
991955	Stanley	NC		01/29/2021	5.375	234,518		450,000
991956	Atlanta	GA		01/29/2021	5.750	253,800		487,000
991957	Chicago	IL		01/29/2021	4.500	103,993		165,000
991959	Chicago	IL		01/29/2021	4.500	143,291		185,000
991960	Chicago	IL		01/29/2021	4.500	416,921		880,000
991961	Prospect Park	PA		01/29/2021	5.500	170,082		470,000
991962	Youngtown	AZ		01/29/2021	6.250	416,921		855,000
991963	Rosedale	NY		01/29/2021	4.500	84,543		115,000
991964	Boerne	TX		01/29/2021	5.500	88,946		130,000
991965	Rosedale	NY		01/29/2021	4.500	176,627		235,000
991763	Atlanta	GA		02/05/2021	5.750	154,979		230,000
991765	Birmingham	AL		02/05/2021	5.500	92,785		125,000
991769	Philadelphia	PA		02/05/2021	5.500	110,407		160,000
991774	Evergreen Park	IL		02/05/2021	5.875	127,834		172,000
991776	Matteson	IL		02/05/2021	6.250	180,428		320,000
991778	Baltimore	MD		02/05/2021	6.125	123,706		160,000
991783	Country Club Hills	IL		02/05/2021	6.500	101,399		160,000
991793	Philadelphia	PA		02/05/2021	5.500	214,484		315,000
991799	Philadelphia	PA		02/05/2021	5.625	161,954		235,000
991800	Glen Burnie	MD		02/05/2021	5.250	142,162		206,000
991803	Modesto	CA		02/05/2021	5.250	101,804		129,900
991804	Willow Springs	IL		02/05/2021	5.875	121,968		166,700
991808	Charlotte	NC		02/05/2021	6.375	139,585		220,000
991811	Hammond	IN		02/05/2021	5.625	119,664		161,000
991815	Concord	NC		02/05/2021	5.750	173,914		252,000
991816	Jacksonville	FL		02/05/2021	5.250	98,180		134,000
991818	San Antonio	TX		02/05/2021	6.625	99,560		125,000
991819	East Windsor	NJ		02/05/2021	6.500	110,279		150,000
991825	Cleveland	OH		02/05/2021	5.875	106,231		135,000
991834	Waterbury	CT		02/05/2021	7.125	135,538		186,000
991835	Chicago	IL		02/05/2021	5.875	256,496		403,000
991840	Trenton	NJ		02/05/2021	5.875	74,322		100,000
991850	Yuma	AZ		02/05/2021	6.125	99,448		125,000
991853	Galloway	NJ		02/05/2021	6.500	76,597		100,000
991867	Chicago	IL		02/05/2021	6.500	124,379		160,000
991868	Gastonia	NC		02/05/2021	6.500	291,927		645,000
991876	Spartanburg	SC		02/05/2021	6.000	2,021,055		2,537,000
991877	Independence	MO		02/05/2021	5.500	229,212		334,000
991881	Midland	NC		02/05/2021	6.000	213,089		400,000
991900	Multiple	NY		02/05/2021	6.150	165,629		310,000
991901	Orange	NJ		02/05/2021	6.500	329,775		500,000
991902	Meriden	CT		02/05/2021	6.125	329,444		418,000
991903	Pomona	NY		02/05/2021	5.375	818,260		1,100,000
991904	New City	NY		02/05/2021	5.150	149,220		200,000
991905	Newark	NJ		02/05/2021	6.600	225,127		325,000
991906	Multiple	NJ		02/05/2021	6.375	196,960		270,000
991908	Chicago	IL		02/05/2021	6.850	364,516		460,000
991909	Newark	NJ		02/05/2021	6.550	297,853		430,000

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
991910	Fitchburg	MA		02/05/2021	6.250	146,009		205,000
991911	Carmel	NY		02/05/2021	6.775	126,638		185,000
991912	East Orange	NJ		02/05/2021	6.500	488,170		660,000
991913	Chicago	IL		02/05/2021	6.250	408,852		550,000
991914	Deer Park	TX		02/05/2021	5.900	760,999		1,125,000
991915	Rye Brook	NY		02/05/2021	6.000	186,587		255,000
991916	Philadelphia	PA		02/05/2021	6.555	101,421		128,000
991917	Multiple	NJ		02/05/2021	5.425	160,345		202,400
991918	East Haven	CT		02/05/2021	5.800	126,777		160,000
1008641	Tomball	TX		03/18/2021	6.125	79,686		140,000
1008642	Houston	TX		03/18/2021	6.625	85,540		108,000
1008643	Houston	TX		03/18/2021	6.125	79,241		100,000
1008644	Texas City	TX		03/18/2021	5.250	88,754		125,600
1008645	Baytown	TX		03/18/2021	6.625	96,448		130,400
1008646	Atlantic City	NJ		03/18/2021	6.500	70,993		112,000
1008647	Alden	NY		03/18/2021	6.750	270,409		468,000
1008648	Holly Hill	FL		03/18/2021	6.875	60,017		76,000
1008649	Lincoln Park	MI		03/18/2021	6.000	275,346		579,200
1008650	Millstone Township	NJ		03/18/2021	5.250	104,058		131,200
1008651	Cheektowaga	NY		03/18/2021	7.000	83,682		105,600
1008652	Fort Lauderdale	FL		03/18/2021	5.875	61,491		77,600
1008653	Tucson	AZ		03/18/2021	7.000	82,417		104,000
1008654	Riverdale	GA		03/18/2021	6.750	82,407		120,000
1008655	Jacksonville	FL		03/18/2021	6.500	156,890		200,000
1008656	Detroit	MI		03/18/2021	7.000	147,064		196,000
1008657	Portsmouth	VA		03/18/2021	6.250	439,550		520,000
1008658	North Brunswick	NJ		03/18/2021	6.250	96,130		140,000
1008659	Richmond	TX		03/18/2021	6.250	117,279		148,000
1008660	Bourne	MA		03/18/2021	6.875	109,012		172,800
1008661	La Porte	TX		03/18/2021	5.625	88,755		120,000
1008662	Tampa	FL		03/18/2021	6.625	109,888		132,800
1008663	Dacula	GA		03/18/2021	5.375	157,167		452,000
1008664	Bastrop	TX		03/18/2021	6.875	79,241		100,000
1008665	Summerville	SC		03/18/2021	6.875	144,508		228,000
1008666	Miramar	FL		03/18/2021	5.000	202,818		320,000
1008667	Atlantic City	NJ		03/18/2021	6.500	60,223		76,000
1008668	Pompano Beach	FL		03/18/2021	5.500	84,505		257,600
1008669	Plantation	FL		03/18/2021	5.500	227,791		308,000
1008670	Augusta	GA		03/18/2021	6.500	169,437		268,000
1008671	Mesa	AZ		03/18/2021	5.375	147,216		214,400
1008672	Tacoma	WA		03/18/2021	6.500	98,871		156,000
1008673	Dallas	TX		03/18/2021	5.500	71,003		89,600
1008674	Irving	TX		03/18/2021	5.625	274,471		346,400
1008675	Taylors	SC		03/18/2021	5.375	274,471		346,400
1008676	Millington	TN		03/18/2021	6.750	161,651		204,000
1008677	Charlotte	NC		03/18/2021	6.125	88,750		112,000
1008678	Charlotte	NC		03/18/2021	6.125	312,708		494,400
1008679	Germantown	TN		03/18/2021	6.500	164,806		264,000
1008680	Norfolk	VA		03/18/2021	6.500	76,051		156,000
1008681	Mashpee	MA		03/18/2021	6.000	408,864		516,000
1008682	Moreno Valley	CA		03/18/2021	6.000	161,586		244,000
1008683	Decatur	GA		03/18/2021	5.125	103,809		164,000
1008684	Miramar Beach	FL		03/18/2021	6.250	93,312		110,400
1008685	Aurora	CO		03/18/2021	5.875	71,411		104,000
1008686	Fitchburg	MA		03/18/2021	5.125	280,156		353,600
1008687	Mebane	NC		03/18/2021	6.375	120,446		152,000
1008688	Cleburne	TX		03/18/2021	5.625	258,565		408,000
1008689	Charlotte	NC		03/18/2021	5.750	84,135		122,400
1008690	Norfolk	VA		03/18/2021	6.500	119,286		188,000
1008691	Miami	FL		03/18/2021	5.000	247,455		360,000
1008692	South Euclid	OH		03/18/2021	6.000	187,178		236,000
1008693	Hendersonville	NC		03/18/2021	5.125	114,210		144,000
1008694	Amesbury	MA		03/18/2021	6.000	131,976		192,000

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
1008695	Miami	FL		03/18/2021	6.375	82,485		120,000
1008696	Tucson	AZ		03/18/2021	6.625	65,903		95,996
1008697	Mesquite	TX		03/18/2021	6.250	242,802		328,000
1008698	Portsmouth	VA		03/18/2021	6.250	494,910		720,000
1008699	Independence	MO		03/18/2021	5.625	118,440		195,280
1008700	Danbury	CT		03/18/2021	6.125	79,312		100,000
1008701	Corolla	NC		03/18/2021	5.625	107,865		136,000
1008702	Odessa	TX		03/18/2021	5.375	173,699		273,600
1008703	Atlantic City	NJ		03/18/2021	6.125	66,622		84,000
1008704	Manor	TX		03/18/2021	5.750	163,278		280,800
1008705	Howell	MI		03/18/2021	5.250	95,082		120,000
1008706	Allentown	PA		03/18/2021	6.750	72,671		92,000
1008707	Bremerton	WA		03/18/2021	5.375	162,432		256,000
1008708	Charlotte	NC		03/18/2021	6.125	63,450		100,000
1008709	Goldsboro	NC		03/18/2021	6.500	93,060		118,000
1008710	Fort Lauderdale	FL		03/18/2021	5.500	151,193		205,000
1008711	Punta Gorda	FL		03/18/2021	5.375	133,707		198,000
1008712	Pensacola	FL		03/18/2021	6.375	562,558		710,000
1008713	Ewing	NJ		03/18/2021	6.450	713,135		900,000
1008714	Hazel Crest	IL		03/18/2021	7.000	435,428		477,500
1008715	Bronx	NY		03/18/2021	6.000	377,760		449,900
1008716	Brooklyn	NY		03/18/2021	6.250	1,368,141		1,725,000
1008717	Multiple			03/18/2021	6.500	1,386,587		1,750,000
1008718	Highland Mills	NY		03/18/2021	4.750	340,515		460,000
1008719	Multiple			03/18/2021	4.950	488,565		815,000
1008720	Brooklyn	NY		03/18/2021	6.000	272,919		370,000
1008721	Garfield	NJ		03/18/2021	6.750	89,115		130,000
1008722	Cincinnati	OH		03/18/2021	5.650	346,726		470,000
1008723	Newburgh	NY		03/18/2021	5.100	282,353		445,000
1008724	Hazel Crest	IL		03/18/2021	6.500	253,800		320,000
1008725	Newburgh	NY		03/18/2021	5.300	339,456		495,000
1008726	Bloomington	NY		03/18/2021	5.125	220,768		280,500
1008727	Plano	TX		03/18/2021	6.000	366,366		429,000
1009453	Brooklyn	NY		03/26/2021	4.000	1,065,503		1,347,500
1009454	Newark	NJ		03/26/2021	4.625	210,286		266,750
1009455	Bronx	NY		03/26/2021	4.750	221,125		280,500
1009456	Brooklyn	NY		03/26/2021	5.625	696,916		1,089,000
1009457	Newark	NJ		03/26/2021	4.625	368,669		456,500
1009458	Belleville	NJ		03/26/2021	4.625	570,410		1,455,001
1009459	Brooklyn	NY		03/26/2021	5.250	529,083		667,083
1009460	Bronx	NY		03/26/2021	5.375	471,401		701,250
1008728	Staten Island	NY		03/18/2021	5.375	551,579		907,500
1008729	Lake Forest	IL		03/18/2021	5.625	1,129,480		2,469,500
1009461	Roslyn Heights	NY		03/26/2021	4.625	566,338		841,500
1009462	Westhampton Beach	NY		03/26/2021	3.875	37,182		136,000
1009463	Brooklyn	NY		03/26/2021	4.375	69,184		256,000
1009464	West Allenhurst	NJ		03/26/2021	4.500	231,601		576,000
993712	Alabaster	AL		03/25/2021	9.039	27,510		104,000
993715	Miramar	FL		03/25/2021	5.500	100,175		103,920
993717	No Anover	MA		03/25/2021	5.375	71,401		100,240
993750	Sierra Vista	AZ		03/25/2021	5.875	55,216		70,400
993755	Owosso	MI		03/25/2021	6.400	36,509		100,000
993768	Cincinnati	OH		03/25/2021	3.875	50,628		123,120
993776	Lordstown	OH		03/25/2021	6.790	51,031		102,400
993779	San Antonio	TX		03/25/2021	11.500	70,622		468,000
993781	Dallas	TX		03/25/2021	6.450	105,632		152,000
993784	Englewood	OH		03/25/2021	6.000	76,675		138,400
993793	Watsonville	CA		03/25/2021	6.125	165,902		368,000
993805	Birmingham	AL		03/25/2021	5.990	409,441		692,000
993816	Havelock	NC		03/25/2021	3.750	141,551		200,800
993817	Salinas	CA		03/25/2021	5.625	54,720		100,000
993819	San Bruno	CA		03/25/2021	3.936	196,323		306,000
993822	Fresno	CA		03/25/2021	5.000	131,754		272,000

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
993845	Webster	NY		03/25/2021	5.646	163,654		263,200
993847	Ossining	NY		03/25/2021	6.000	58,433		138,400
993850	Bronxville	NY		03/25/2021	9.600	45,520		90,400
993851	Brentwood	NY		03/25/2021	6.125	78,390		145,600
993874	Houston	TX		03/25/2021	5.375	29,885		52,000
993885	Vero Beach	FL		03/25/2021	5.875	278,825		272,000
993896	Rockford	MI		03/25/2021	5.625	126,862		140,000
993900	Dillon	SC		03/25/2021	10.710	93,699		190,400
993903	Bloomfield	CT		03/25/2021	6.250	42,608		256,000
993904	Madera	CA		03/25/2021	8.964	32,730		334,400
993905	Temple Hills	MD		03/25/2021	8.650	52,910		136,000
993917	Richfield	UT		03/25/2021	6.950	48,599		118,400
993918	Riverside	CA		03/25/2021	3.750	106,036		368,000
993940	Hershey	PA		03/25/2021	5.375	48,604		155,200
993947	Summerdale	AL		03/25/2021	6.250	69,774		113,600
993962	Pomona	CA		03/25/2021	5.750	170,756		412,000
993964	Campobello	SC		03/25/2021	3.375	103,277		260,000
993971	Philadelphia	PA		03/25/2021	5.375	103,365		252,000
993972	Stamford	CT		03/25/2021	4.750	48,341		148,800
993973	Naples	FL		03/25/2021	5.750	124,314		1,356,000
993976	Lancaster	PA		03/25/2021	4.875	434,341		434,962
993978	Charlotte	NC		03/25/2021	3.500	143,500		260,000
993982	San Francisco	CA		03/25/2021	5.650	63,515		108,000
993983	Pinehurst	TX		03/25/2021	5.000	74,147		187,200
993987	Westminster	CO		03/25/2021	8.989	86,703		171,200
993988	Louisville	KY		03/25/2021	10.170	89,049		448,000
993992	Cedar Hill	TX		03/25/2021	6.750	68,006		156,000
993993	Fuquay-varina	NC		03/25/2021	7.625	40,267		116,000
993997	Cary	NC		03/25/2021	4.250	144,102		244,000
993998	Covington	GA		03/25/2021	5.000	58,156		302,000
994011	Lexington	KY		03/25/2021	6.750	61,839		147,200
994014	Sacramento	CA		03/25/2021	6.990	121,693		183,200
994025	Paso Robles	CA		03/25/2021	2.990	228,818		228,000
994026	Baltimore	MD		03/25/2021	3.240	182,525		168,000
994030	Northfield	NJ		03/25/2021	4.000	393,022		483,120
994039	Monticello	GA		03/25/2021	6.000	65,279		100,800
994042	Buena	NJ		03/25/2021	3.125	157,264		176,000
994097	Vallejo	CA		03/25/2021	3.250	63,161		199,200
994101	Moon Twp	PA		03/25/2021	3.500	180,568		271,200
994103	Newington	CT		03/25/2021	6.500	90,807		128,000
994106	Cherry Valley	MA		03/25/2021	3.494	135,138		415,200
994107	Las Vegas	NV		03/25/2021	8.000	225,710		339,000
994108	Albuquerque	NM		03/25/2021	7.850	113,509		160,000
994135	Homestead	FL		03/25/2021	6.625	168,923		519,000
965440	West Springfield	MA		10/05/2020	7.990		171	32,760
993697	Richmond	TX		03/25/2021	5.000	177,949		217,600
993700	Clinton	ME		03/25/2021	5.375	81,350		116,000
993708	Stuart	FL		03/25/2021	5.000	186,058		335,920
993709	Ballston Spa	NY		03/25/2021	5.000	136,056		141,600
993710	Wexford	PA		03/25/2021	4.790	250,376		356,000
993711	Bridgeville	DE		03/25/2021	7.240	31,831		112,000
993713	Chicago	IL		03/25/2021	2.000	82,476		110,800
993716	Wauconda	IL		03/25/2021	5.714	132,908		152,000
993718	Pembroke Pines	FL		03/25/2021	4.250	418,077		396,000
993719	Friday Harbor	WA		03/25/2021	5.500	324,561		500,000
993720	Pasadena	MD		03/25/2021	3.400	135,784		484,000
993721	Laredo	TX		03/25/2021	4.000	144,298		159,760
993722	Richmond	VA		03/25/2021	5.250	97,985		161,600
993723	Warner Robins	GA		03/25/2021	4.625	73,046		94,000
993724	Sykesville	MD		03/25/2021	6.375	185,510		260,000
993725	Mansfield	MA		03/25/2021	4.625	180,328		240,000
993726	Wethersfield	CT		03/25/2021	3.875	132,171		156,800
993727	Livingston	TX		03/25/2021	5.625	98,127		252,000

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
993728	Keller	TX		03/25/2021	7.125	64,540		180,000
993729	Laurel	DE		03/25/2021	4.500	140,431		136,000
993730	Los Angeles	CA		03/25/2021	4.000	313,621		468,000
993731	Houston	TX		03/25/2021	6.000	61,959		118,400
993732	Tampa	FL		03/25/2021	8.050	115,439		114,000
993733	Sand Springs	OK		03/25/2021	7.500	42,792		60,000
993734	Fort Worth	TX		03/25/2021	6.375	129,143		184,000
993735	Philadelphia	PA		03/25/2021	4.500	137,781		232,000
993736	Houston	TX		03/25/2021	6.375	56,699		168,800
993737	El Paso	TX		03/25/2021	4.000	66,059		91,200
993738	Allen	TX		03/25/2021	8.625	128,731		292,000
993739	Tarpon Springs	FL		03/25/2021	4.500	90,757		108,000
993740	Fresno	TX		03/25/2021	5.375	93,074		166,400
993741	Alvarado	TX		03/25/2021	8.500	156,905		256,000
993742	West Tisbury	MA		03/25/2021	5.425	211,705		520,000
993743	Palm Coast	FL		03/25/2021	2.000	111,855		124,000
993744	Richardson	TX		03/25/2021	6.000	76,222		188,000
993745	Baldwyn	MS		03/25/2021	6.500	51,455		55,200
993746	Leesville	LA		03/25/2021	2.000	81,550		176,000
993747	West Palm Beach	FL		03/25/2021	4.000	198,226		168,000
993748	Burleson	TX		03/25/2021	4.125	152,010		268,800
993749	Grand Prairie	TX		03/25/2021	7.000	122,994		191,200
993751	Missouri City	TX		03/25/2021	6.875	89,197		168,000
993752	Memphis	TN		03/25/2021	5.750	53,503		52,000
993753	Lake Worth	FL		03/25/2021	3.500	95,974		196,800
993754	Jacksonville Beach	FL		03/25/2021	4.250	253,336		259,200
993756	Houston	TX		03/25/2021	6.875	89,364		128,800
993757	Jacksonville	FL		03/25/2021	4.500	101,365		126,400
993758	San Antonio	TX		03/25/2021	7.000	31,781		130,400
993759	Rexburg	ID		03/25/2021	4.000	74,475		240,000
993760	Yardley	PA		03/25/2021	5.500	202,428		284,000
993761	McKinney	TX		03/25/2021	7.250	106,932		236,000
993762	Cedar Hill	TX		03/25/2021	6.750	127,709		207,200
993763	Hawthorne	CA		03/25/2021	4.000	319,683		448,000
993764	Senoia	GA		03/25/2021	9.420	149,405		164,800
993765	Keller	TX		03/25/2021	5.250	69,604		252,000
993766	Rowlett	TX		03/25/2021	4.500	96,296		178,400
993767	Los Fresnos	TX		03/25/2021	7.250	41,559		71,120
993769	Montgomery	TX		03/25/2021	4.625	103,479		144,000
993770	Frisco	TX		03/25/2021	4.625	155,176		248,000
993771	Dalton	GA		03/25/2021	5.500	114,830		116,000
993772	Miramar	FL		03/25/2021	2.750	269,350		236,000
993773	Houston	TX		03/25/2021	4.625	44,946		63,800
993774	Arlington	TX		03/25/2021	4.875	66,992		140,000
993775	Conroe	TX		03/25/2021	9.900	63,999		148,000
993777	Marrero	LA		03/25/2021	8.500	85,110		88,000
993778	Fairborn	OH		03/25/2021	7.000	41,544		66,400
993780	The Colony	TX		03/25/2021	7.750	61,353		172,000
993782	Fresno	TX		03/25/2021	5.500	107,579		152,000
993783	Steger	IL		03/25/2021	6.000	250,110		214,000
993785	Deltona	FL		03/25/2021	6.000	93,876		215,200
993786	San Antonio	TX		03/25/2021	10.800	31,571		92,800
993787	Albuquerque	NM		03/25/2021	9.900	122,105		160,000
993788	Rutherford	NJ		03/25/2021	5.000	298,882		471,200
993789	Jacksonville	FL		03/25/2021	6.375	98,281		168,000
993790	Miami	FL		03/25/2021	3.500	53,253		188,000
993792	Cincinnati	OH		03/25/2021	5.750	90,175		189,520
993794	Port St Lucie	FL		03/25/2021	5.750	166,397		248,000
993795	Daly City	CA		03/25/2021	5.750	400,711		1,016,000
993796	Thousand Oaks	CA		03/25/2021	5.750	230,857		443,920
993797	Reno	NV		03/25/2021	5.875	341,202		448,000
993798	Fairview Park	OH		03/25/2021	4.500	73,194		148,000
993799	Blackfoot	ID		03/25/2021	7.530	81,324		121,600

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
993800	Saint Charles	MO		03/25/2021	2.000	220,586		332,000
993801	Rockledge	FL		03/25/2021	3.750	82,930		151,200
993802	Belden	MS		03/25/2021	4.750	53,111		55,200
993803	Burlington	WA		03/25/2021	4.125	146,885		235,200
993804	Novi	MI		03/25/2021	5.880	350,624		476,000
993806	Dover	DE		03/25/2021	3.000	166,197		216,000
993807	Blackshear	GA		03/25/2021	4.250	139,515		124,800
993808	Hendersonville	NC		03/25/2021	3.875	33,821		129,600
993809	Saraland	AL		03/25/2021	4.250	149,675		159,200
993810	Anderson	SC		03/25/2021	3.750	68,846		71,200
993811	Toledo	OH		03/25/2021	4.875	35,998		43,200
993812	Brick	NJ		03/25/2021	4.380	201,370		260,000
993813	Pharr	TX		03/25/2021	4.500	77,998		112,000
993814	Tampa	FL		03/25/2021	2.000	147,121		192,000
993815	Moorestville	NC		03/25/2021	4.000	191,230		348,000
993818	Cypress	TX		03/25/2021	4.625	105,781		165,600
993820	Troy	MI		03/25/2021	5.000	184,983		244,000
993821	Watsonville	CA		03/25/2021	4.000	277,872		684,000
993823	Southampton	PA		03/25/2021	4.250	173,672		204,000
993824	Lanham	MD		03/25/2021	5.000	235,502		256,000
993825	Waldorf	MD		03/25/2021	5.000	121,535		208,000
993826	The Colony	TX		03/25/2021	4.625	93,043		180,000
993827	West Palm Beach	FL		03/25/2021	4.750	104,452		257,600
993828	Reno	NV		03/25/2021	4.875	74,161		200,000
993829	Norfolk	VA		03/25/2021	4.500	122,306		172,000
993830	Chattanooga	TN		03/25/2021	2.000	117,009		164,800
993831	Katy	TX		03/25/2021	3.875	46,781		168,000
993832	Lake Helen	FL		03/25/2021	6.000	75,235		176,000
993833	Killeen	TX		03/25/2021	4.875	51,003		96,800
993834	Loxahatchee	FL		03/25/2021	5.750	282,441		236,000
993835	Sarasota	FL		03/25/2021	4.250	129,250		224,000
993836	Jacksonville	FL		03/25/2021	4.875	172,907		251,200
993837	Midland	TX		03/25/2021	4.000	296,300		399,920
993838	Orlando	FL		03/25/2021	4.125	166,798		212,000
993839	Port Neches	TX		03/25/2021	6.250	88,979		180,000
993840	Cypress	TX		03/25/2021	7.250	45,827		172,000
993841	Dunedin	FL		03/25/2021	5.750	153,901		188,000
993842	Lubbock	TX		03/25/2021	7.000	112,054		178,400
993843	Garland	TX		03/25/2021	7.125	90,541		172,000
993844	Bronx	NY		03/25/2021	4.250	294,875		440,000
993846	Camillus	NY		03/25/2021	4.125	212,232		196,000
993848	Oceanside	NY		03/25/2021	4.375	271,742		448,000
993849	Sparrow Bush	NY		03/25/2021	5.000	132,004		176,000
993852	Middletown	NY		03/25/2021	5.000	195,224		188,000
993853	Brentwood	NY		03/25/2021	4.750	218,575		263,200
993854	Amityville	NY		03/25/2021	4.000	242,914		257,600
993855	Queens Village	NY		03/25/2021	4.000	306,322		404,000
993857	Nyack	NY		03/25/2021	4.000	225,125		222,400
993858	South Ozone Park	NY		03/25/2021	5.500	198,889		680,000
993859	Brooklyn	NY		03/25/2021	4.375	277,407		464,000
993860	West Hempstead	NY		03/25/2021	4.000	181,267		344,000
993861	Farmingdale	NY		03/25/2021	5.250	208,507		344,000
993862	Spring Valley	NY		03/25/2021	3.875	249,592		352,269
993863	Staten Island	NY		03/25/2021	3.750	338,720		408,000
993864	Las Vegas	NV		03/25/2021	5.750	429,622		487,200
993865	Sudlersville	MD		03/25/2021	4.375	189,491		152,000
993866	Verona	PA		03/25/2021	6.000	65,301		92,000
993867	Mechanicsville	VA		03/25/2021	4.500	99,746		238,400
993868	Peoria	AZ		03/25/2021	4.750	172,279		239,200
993869	Spokane Valley	WA		03/25/2021	4.500	107,152		191,200
993870	Brooklyn Park	MN		03/25/2021	4.665	79,066		196,000
993871	Norwalk	CT		03/25/2021	5.125	221,135		332,000
993872	Hampton	SC		03/25/2021	5.250	84,216		112,000

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	City	3 State						
993873	Longwood	FL		03/25/2021	4.500	181,311		242,400
993875	Reynoldsburg	OH		03/25/2021	4.625	77,503		115,600
993876	Miami	FL		03/25/2021	4.875	149,428		232,000
993877	Raleigh	NC		03/25/2021	5.125	57,681		172,000
993878	Cheshire	CT		03/25/2021	5.375	126,872		253,600
993880	Lehigh Acres	FL		03/25/2021	3.375	111,495		200,000
993881	Le Center	MN		03/25/2021	8.250	97,438		109,600
993882	Olive Branch	MS		03/25/2021	5.500	88,290		136,800
993883	San Diego	CA		03/25/2021	3.250	245,289		624,000
993884	Los Angeles	CA		03/25/2021	4.250	170,916		352,000
993886	Racine	WI		03/25/2021	10.488	113,228		106,400
993887	Stockton	CA		03/25/2021	4.000	157,702		272,800
993888	Mecca	CA		03/25/2021	4.500	108,884		156,000
993889	Yuba City	CA		03/25/2021	6.000	117,210		223,200
993890	Oxnard	CA		03/25/2021	4.000	252,885		372,000
993891	Riverview	FL		03/25/2021	4.000	140,749		187,920
993892	Philadelphia	PA		03/25/2021	5.000	39,125		105,600
993893	Norwood	MA		03/25/2021	4.000	244,581		332,000
993897	Aventura	FL		03/25/2021	4.250	206,295		208,800
993898	Fontana	CA		03/25/2021	3.750	129,326		420,000
993899	Cumming	GA		03/25/2021	5.125	113,303		172,800
993901	Poplar	CA		03/25/2021	3.660	77,199		120,000
993902	Ladysmith	VA		03/25/2021	5.059	60,001		120,000
993910	Minneapolis	MN		03/25/2021	4.500	63,694		108,000
993911	Hartford	CT		03/25/2021	3.000	78,142		128,800
993912	Windermere	FL		03/25/2021	5.500	234,349		288,000
993913	Tampa	FL		03/25/2021	4.625	117,265		172,000
993914	Norwich	CT		03/25/2021	6.750	109,157		115,200
993915	Fair Oaks	CA		03/25/2021	4.705	89,421		290,400
993916	Miami	FL		03/25/2021	7.000	114,602		323,200
993919	North Bend	WA		03/25/2021	6.000	182,743		356,000
993920	Gibson	LA		03/25/2021	6.000	33,145		132,000
993921	Lake Saint Louis	MO		03/25/2021	3.500	120,590		200,000
993922	Vallejo	CA		03/25/2021	4.250	239,573		328,000
993923	Paterson	NJ		03/25/2021	3.014	204,244		215,200
993924	Chicago	IL		03/25/2021	3.119	89,009		184,800
993925	Houston	TX		03/25/2021	3.006	89,992		145,600
993926	Portage	IN		03/25/2021	6.750	195,461		182,400
993927	Woodbridge	CA		03/25/2021	4.000	162,747		248,000
993928	Preston	ID		03/25/2021	6.500	103,774		272,800
993929	Memphis	TN		03/25/2021	11.000	55,790		63,200
993930	Visalia	CA		03/25/2021	5.030	98,419		184,000
993931	Lafayette	IN		03/25/2021	4.000	77,649		123,200
993932	Glen Burnie	MD		03/25/2021	4.125	157,742		258,800
993933	Willingboro	NJ		03/25/2021	4.000	160,748		196,000
993934	Belleville	NJ		03/25/2021	4.125	216,351		190,000
993935	Elizabeth	NJ		03/25/2021	3.500	176,288		184,000
993936	Assonet	MA		03/25/2021	4.000	150,331		244,000
993937	Jersey City	NJ		03/25/2021	6.250	212,934		284,000
993938	Newton	NJ		03/25/2021	4.000	230,840		233,600
993941	Tigard	OR		03/25/2021	5.125	179,660		356,000
993942	Uncasville	CT		03/25/2021	6.800	72,428		133,600
993943	Glendale Heights	IL		03/25/2021	4.250	138,637		208,000
993944	Cape Coral	FL		03/25/2021	3.125	185,238		204,000
993945	Canton	GA		03/25/2021	3.750	105,844		197,600
993946	Forestville	MD		03/25/2021	5.000	127,298		192,000
993948	Lilburn	GA		03/25/2021	4.750	93,284		180,000
993949	North Pole	AK		03/25/2021	5.000	39,422		116,000
993950	Gardnerville	NV		03/25/2021	4.625	188,864		276,000
993951	Birmingham	AL		03/25/2021	3.750	59,873		127,600
993952	Kailua Kona	HI		03/25/2021	4.000	250,327		336,000
993953	Montgomery	IL		03/25/2021	4.750	86,794		148,000
993954	Post Falls	ID		03/25/2021	5.875	69,547		204,000

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
993955	Houston	TX		03/25/2021	3.750	109,911		188,000
993956	Wilkesboro	NC		03/25/2021	3.500	113,924		210,400
993957	Port Saint Lucie	FL		03/25/2021	5.000	49,998		184,800
993958	Mechanicsburg	PA		03/25/2021	4.750	193,885		300,800
993959	Miami	FL		03/25/2021	5.125	54,265		224,000
993960	Smyrna	TN		03/25/2021	4.250	188,460		239,920
993961	Petoskey	MI		03/25/2021	4.750	67,435		107,920
993963	Charlotte	NC		03/25/2021	4.375	94,473		128,000
993965	Lynn	MA		03/25/2021	4.000	160,840		351,200
993966	San Bernardino	CA		03/25/2021	3.125	103,393		260,000
993967	Chalfont	PA		03/25/2021	3.625	223,108		296,000
993968	Glendora	CA		03/25/2021	4.000	313,509		467,920
993969	Richmond	KY		03/25/2021	5.000	83,949		136,000
993970	Hillside	NJ		03/25/2021	4.625	85,389		200,000
993974	Mulino	OR		03/25/2021	3.875	240,409		336,000
993975	Los Angeles	CA		03/25/2021	4.000	448,971		536,000
993977	Salem	OR		03/25/2021	5.125	73,291		212,000
993979	Hammond	WI		03/25/2021	4.750	84,722		153,600
993981	Fayetteville	GA		03/25/2021	3.000	251,292		357,600
993984	St Paul	MN		03/25/2021	4.625	122,744		156,800
993985	Grand Prairie	TX		03/25/2021	4.375	67,162		214,400
993986	Richmond	VA		03/25/2021	5.000	131,673		163,200
993989	Monroe	GA		03/25/2021	7.630	90,243		204,000
993990	Winterville	GA		03/25/2021	8.000	64,760		116,800
993991	Bassett	VA		03/25/2021	6.000	33,452		52,800
993994	Mendota	CA		03/25/2021	5.000	133,391		184,000
993995	Taunton	MA		03/25/2021	4.625	193,408		282,400
993999	Fayetteville	GA		03/25/2021	3.375	83,510		146,320
994000	Tampa	FL		03/25/2021	5.000	133,841		180,000
994001	Boynton Beach	FL		03/25/2021	4.000	103,138		196,000
994002	Jacksonville	FL		03/25/2021	3.500	88,597		134,400
994003	Woodstock	GA		03/25/2021	4.500	91,612		160,000
994004	Mesa	AZ		03/25/2021	4.000	94,138		208,000
994005	Charlotte	NC		03/25/2021	3.875	85,077		140,000
994006	Portsmouth	NH		03/25/2021	3.810	130,185		239,200
994007	Stockton	CA		03/25/2021	5.000	189,493		300,000
994008	Long Beach	CA		03/25/2021	4.250	344,795		504,000
994009	Waxhaw	NC		03/25/2021	5.000	176,073		260,000
994010	Chula Vista	CA		03/25/2021	5.000	147,209		428,000
994012	Ypsilanti	MI		03/25/2021	6.137	150,849		188,000
994013	Philadelphia	PA		03/25/2021	4.500	56,294		98,400
994015	Kansas City	MO		03/25/2021	5.125	63,139		102,400
994016	Colorado Springs	CO		03/25/2021	3.250	60,285		139,200
994017	West Palm Beach	FL		03/25/2021	6.000	81,922		185,280
994018	San Antonio	TX		03/25/2021	3.500	71,259		161,600
994019	Edmond	OK		03/25/2021	3.875	74,182		118,400
994020	Mount Pleasant	SC		03/25/2021	3.750	189,100		336,000
994021	Germantown	MD		03/25/2021	4.625	190,821		240,000
994022	Toppenish	WA		03/25/2021	2.990	53,472		208,000
994023	Lexington	NC		03/25/2021	8.750	61,375		117,600
994024	Laurel	MS		03/25/2021	5.625	149,609		188,000
994027	Vicksburg	MI		03/25/2021	3.750	151,109		228,000
994028	Lawrence	MA		03/25/2021	4.750	66,306		148,000
994029	Charlotte	NC		03/25/2021	3.000	137,045		222,672
994032	Crestview	FL		03/25/2021	6.000	71,357		88,000
994034	Durham	NC		03/25/2021	9.980	95,125		136,000
994036	Atmore	AL		03/25/2021	3.000	95,731		84,000
994037	Phoenix	AZ		03/25/2021	4.375	245,423		232,000
994040	Miami	FL		03/25/2021	3.875	327,258		276,000
994041	River Forest	IL		03/25/2021	5.000	213,091		257,600
994044	Longwood	FL		03/25/2021	3.000	226,161		279,200
994045	Sylacauga	AL		03/25/2021	8.500	216,551		176,000
994046	Albuquerque	NM		03/25/2021	5.500	298,591		356,000

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SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
994048	Ossining	NY		03/25/2021	5.500	552,758		512,000
994049	Brooklyn	NY		03/25/2021	5.750	235,709		752,000
994050	Dobbs Ferry	NY		03/25/2021	5.500	490,434		680,000
994051	Wyandanch	NY		03/25/2021	5.000	322,601		400,000
994052	Bronx	NY		03/25/2021	5.000	389,922		376,000
994053	Cheektowaga	NY		03/25/2021	5.000	94,490		97,600
994054	Staten Island	NY		03/25/2021	4.750	500,784		412,720
994055	Clarence	NY		03/25/2021	4.000	164,546		240,000
994056	Saint Albans	NY		03/25/2021	4.500	397,781		364,000
994057	Wantagh	NY		03/25/2021	5.000	408,925		516,800
994058	Lancaster	NY		03/25/2021	5.000	198,642		127,200
994059	Far Rockaway	NY		03/25/2021	2.000	592,749		590,400
994060	West Hartford	CT		03/25/2021	5.000	275,104		304,000
994061	Philadelphia	PA		03/25/2021	5.000	123,135		137,600
994063	Gaithersburg	MD		03/25/2021	5.000	221,022		280,000
994064	Miramar	FL		03/25/2021	4.000	340,872		344,000
994065	Miami	FL		03/25/2021	5.000	223,746		292,600
994067	North Port	FL		03/25/2021	4.000	208,184		220,000
994068	Orlando	FL		03/25/2021	5.500	62,464		68,000
994069	Upper Hanover Twp	PA		03/25/2021	4.000	318,539		284,000
994070	Glen Burnie	MD		03/25/2021	5.500	272,718		236,000
994071	Howell	NJ		03/25/2021	5.750	329,533		384,000
994072	Rockville	MD		03/25/2021	5.500	214,152		148,000
994073	Miami	FL		03/25/2021	5.000	270,822		288,000
994074	Kelso	WA		03/25/2021	5.000	515,421		528,000
994076	Britton	MI		03/25/2021	6.000	39,135		124,000
994078	Norcross	GA		03/25/2021	6.500	95,438		154,400
994079	Westampton	NJ		03/25/2021	4.000	156,229		146,320
994080	Sterling Hts	MI		03/25/2021	3.858	109,952		176,000
994081	Passaic	NJ		03/25/2021	6.500	171,236		156,000
994082	Bergenfield	NJ		03/25/2021	5.147	216,677		284,000
994083	Kissimmee	FL		03/25/2021	4.000	204,534		157,600
994084	Baltimore	MD		03/25/2021	4.000	153,450		184,000
994085	Cartersville	GA		03/25/2021	6.500	34,493		120,000
994086	Gilbertsville	PA		03/25/2021	6.500	239,424		280,000
994088	Rockford	IL		03/25/2021	6.500	43,402		52,000
994089	Saint Petersburg	FL		03/25/2021	6.000	142,418		148,000
994091	Prosperity	SC		03/25/2021	6.500	66,575		72,000
994092	Vista	CA		03/25/2021	5.000	454,508		508,000
994093	Columbus	OH		03/25/2021	6.000	91,321		150,400
994094	Hazel Crest	IL		03/25/2021	2.500	332,845		228,000
994095	Knoxville	TN		03/25/2021	4.375	55,175		85,600
994096	Williamsport	MD		03/25/2021	5.000	439,950		476,000
994098	Antioch	CA		03/25/2021	3.250	246,712		364,000
994099	Buena Park	CA		03/25/2021	4.625	457,253		528,000
994100	Chicago	IL		03/25/2021	6.500	130,340		244,000
994102	Greensburg	PA		03/25/2021	5.000	87,355		69,600
994104	Corona	CA		03/25/2021	4.750	431,373		408,000
994105	Selma	CA		03/25/2021	6.500	132,884		151,920
994109	Oxford	MS		03/25/2021	4.750	63,997		95,200
994110	Fairfield Township	OH		03/25/2021	5.000	99,180		88,000
994111	Anadarko	OK		03/25/2021	7.000	51,217		48,000
994112	Council Bluffs	IA		03/25/2021	8.000	67,413		95,200
994113	Homestead	FL		03/25/2021	5.000	282,739		313,600
994114	Orlando	FL		03/25/2021	5.000	57,768		192,000
994115	San Diego	CA		03/25/2021	4.375	343,020		452,000
994116	Dayton	NJ		03/25/2021	5.000	222,743		224,000
994117	Oak Park	MI		03/25/2021	6.500	104,576		155,200
994118	Gainesville	GA		03/25/2021	3.400	130,947		146,400
994119	Holmen	WI		03/25/2021	2.677	134,578		172,000
994120	Garfield	NJ		03/25/2021	5.000	244,333		372,720
994121	Bloomfield	CT		03/25/2021	4.000	129,825		140,800
994124	Sewell	NJ		03/25/2021	5.000	196,626		213,520

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SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
994125	Philadelphia	PA		03/25/2021	5.000	110,631		96,000
994126	Jacksonville	FL		03/25/2021	6.500	107,379		104,000
994127	Granby	CT		03/25/2021	5.500	203,746		216,000
994128	Ft Lauderdale	FL		03/25/2021	5.000	79,542		180,000
994129	Atwater	CA		03/25/2021	6.500	83,996		184,000
994131	Point Pleasant	NJ		03/25/2021	5.000	201,224		248,720
994132	Lincolnwood	IL		03/25/2021	2.000	497,232		536,000
994133	Washington	DC		03/25/2021	6.000	260,227		292,000
994134	Citrus Springs	FL		03/25/2021	4.000	199,679		280,000
994136	Hyattsville	MD		03/25/2021	4.100	154,357		288,000
994137	Burbank	IL		03/25/2021	4.730	114,038		172,000
994138	Lanham	MD		03/25/2021	4.750	274,014		440,000
994139	Seattle	WA		03/25/2021	4.000	759,083		913,600
994140	Jacksonville	FL		03/25/2021	4.250	102,505		164,800
994141	Albuquerque	NM		03/25/2021	4.000	55,855		132,000
994142	Maryville	TN		03/25/2021	3.125	79,355		109,200
994143	Mobile	AL		03/25/2021	4.000	110,582		144,000
994145	Somerset	MA		03/25/2021	3.850	122,365		180,000
994146	Lakeland	FL		03/25/2021	6.800	24,552		36,000
994148	Lyndhurst	NJ		03/25/2021	6.250	65,609		341,600
0399999. Mortgages in good standing - Residential mortgages-all other						266,340,373	26,937	298,107,159
2391101	Portland	OR		01/26/2021	2.636	47,488,787		130,305,001
305067951	Boston	MA		02/04/2021	2.693	88,134,000		133,963,680
305068348	Boston	MA		02/04/2021	8.289	22,033,500		33,490,920
330167889	Brooklyn	NY		03/23/2021	4.971	79,443		182,842
47-261423	Aliso Viejo	CA		03/17/2021	3.841	41,102,165		64,439,313
5300065	Houston	TX		03/31/2021	3.905	279,633		414,428
5300092	West Maui	HI		03/31/2021	5.264	606,122		1,097,908
5300093	Mt Julien	TN		03/19/2021	4.924	780,000		1,417,123
5300097	Murrieta	CA		01/21/2021	5.828	43,345		82,174
5300101	Riverside	CA		02/17/2021	5.423	3,925,080		6,931,839
5300105	Cathedral City	CA		03/16/2021	5.079	10,843,180		32,694,279
5300105b	Cathedral City	CA		03/16/2021	8.619	1,762,297		5,313,665
5300106	Victorville	CA		02/19/2021	5.891	8,544,000		34,952,727
5300107	Los Angeles	CA		01/05/2021	5.407	13,451,400		31,406,352
5300110	Austin	TX		01/14/2021	3.540	24,799,500		42,025,500
5300111	Lenexa	KS		03/01/2021	3.805	20,650,000		31,500,000
5300113	Houston	TX		02/23/2021	3.905	21,360,000		31,040,000
88278	Bellingham	WA		03/01/2021	0.000	262,558		23,936,519
BGH5PS709	Columbus	OH		03/09/2021	10.001	196,528		69,100,000
BGH697UT2	Lake May	FL		01/01/2021	4.277	1,009,225		1,486,340
BGH747A42	Renton	WA		03/03/2021	0.000	9,000,000		15,151,500
BGH747E30	Bronx	NY		03/05/2021	0.000	5,000,000		47,009,400
0599999. Mortgages in good standing - Commercial mortgages-all other						321,350,763		737,941,510
0899999. Total Mortgages in good standing						587,691,136	26,937	1,036,048,669
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						587,691,136	26,937	1,036,048,669

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SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
866654	Redford	MI		09/29/2020	02/26/2021	42,237		(10)				(10)	42,157	41,251		(906)	(906)
896672	East Orange	NJ		09/29/2020	02/28/2021	135,951		(30)				(30)	135,627	132,702		(2,925)	(2,925)
930040	El Portal	FL		09/29/2020	02/12/2021	342,493		(81)				(81)	341,662	341,662			
965722	Decatur	GA		10/05/2020	02/01/2021	27,718		(14)				(14)	27,687	27,687			
965255	Los Angeles	CA		10/05/2020	01/01/2021	85,826							85,826	85,826			
965467	Washington	DC		10/05/2020	01/11/2021	159,820		(25)				(25)	159,795	159,795			
965534	Lutz	FL		10/05/2020	02/24/2021	44,444		(14)				(14)	44,341	42,700		(1,641)	(1,641)
965901	Miami Gardens	FL		10/05/2020	01/01/2021	25,237							25,237	23,470		(1,767)	(1,767)
965515	Crane Hill	AL		10/05/2020	02/11/2021	58,446		(20)				(20)	57,900	57,900			
966363	Mountain View	CA		10/05/2020	02/22/2021	154,808		2				2	154,323	155,693		1,370	1,370
981242	Dickinson	TX		12/17/2020	01/31/2021	138,110		1,041				1,041	139,151	139,151			
981302	North Chesterfield	VA		12/17/2020	01/06/2021	74,077		(15)				(15)	74,062	74,062			
981209	Tucson	AZ		12/17/2020	01/01/2021	66,526							66,526	66,526			
982821	Ann Arbor	MI		12/30/2020	01/29/2021	315,427		(48)				(48)	315,379	315,379			
982808	Dallas	TX		12/30/2020	01/01/2021	73,677							73,677	73,677			
866705	Kettering	OH		03/13/2020	01/26/2021	92,375		(10)				(10)	92,276	92,276			
866672	Miramar	FL		03/13/2020	01/01/2021	208,487							208,487	208,487			
866511	Kissimmee	FL		03/13/2020	01/01/2021	179,185							179,185	178,476		(709)	(709)
866572	Liberty	MO		03/13/2020	01/01/2021	97,930							97,930	92,103		(5,827)	(5,827)
866687	Philadelphia	PA		03/13/2020	01/26/2021	98,483		(23)				(23)	98,354	92,516		(5,838)	(5,838)
866655	Redford	MI		03/13/2020	01/28/2021	54,801		(12)				(12)	54,745	51,497		(3,249)	(3,249)
866534	Pueblo	CO		03/13/2020	02/08/2021	120,209		(52)				(52)	119,976	112,877		(7,099)	(7,099)
866547	Grand Junction	CO		03/13/2020	01/06/2021	181,224		(41)				(41)	181,013	170,269		(10,744)	(10,744)
868059	Collingdale	PA		03/27/2020	01/22/2021	130,492		(25)				(25)	130,335	123,860		(6,475)	(6,475)
868107	Coram	NY		03/27/2020	01/01/2021	152,844							152,844	145,230		(7,614)	(7,614)
868085	Norman	OK		03/27/2020	01/22/2021	101,119		(19)				(19)	101,002	95,987		(5,015)	(5,015)
896593	Jacksonville	FL		06/10/2020	01/28/2021	14,742		2				2	14,744	15,719		975	975
896397	Kenosha	WI		06/10/2020	02/15/2021	10,516		2				2	10,498	11,194		696	696
896483	Berkley	MI		06/10/2020	01/07/2021	10,941		1				1	10,943	11,666		724	724
896546	Brooklyn	NY		06/10/2020	01/01/2021	45,970							45,970	49,013		3,043	3,043
89798	Tacoma	WA		06/25/2020	02/08/2021	24,662							24,374	25,190		816	816
929812	Redondo Beach	CA		06/25/2020	01/01/2021	91,368							91,368	93,707		2,339	2,339
929802	Indian Wells	CA		06/25/2020	02/25/2021	66,066		4				4	65,915	67,606		1,691	1,691
929827	Henderson	NV		06/25/2020	01/01/2021	39,740							39,740	40,752		1,012	1,012
929841	Santa Monica	CA		06/25/2020	01/01/2021	319,579							319,579	334,231		14,652	14,652
89728	Los Angeles	CA		06/25/2020	01/08/2021	218,444		9				9	218,172	223,719		5,547	5,547
929814	Summerland	CA		06/25/2020	01/29/2021	118,286		5				5	118,137	121,137		3,001	3,001
929871	San Diego	CA		06/25/2020	01/27/2021	38,502		(1)				(1)	38,319	39,316		997	997
930108	Douglasville	GA		10/29/2020	01/01/2021	70,981							70,981	73,173		2,192	2,192
930133	Bridgeton	NJ		10/29/2020	01/01/2021	42,382							42,382	43,472		1,089	1,089
930159	Fresno	CA		10/29/2020	02/23/2021	77,605		(33)				(33)	77,435	79,465		2,029	2,029
930113	Miami Gardens	FL		10/29/2020	02/23/2021	41,845		(373)				(373)	30,479	31,943		1,463	1,463
941018	Saint Petersburg	FL		09/29/2020	02/08/2021	75,701		(15)				(15)	75,520	74,068		(1,451)	(1,451)
941160	Newburgh	NY		09/29/2020	02/01/2021	74,331		(15)				(15)	74,161	72,738		(1,423)	(1,423)
888557	Grove City	OH		05/27/2020	01/31/2021	52,634		7				7	52,642	58,789		6,147	6,147
888568	Scottsdale	AZ		05/27/2020	02/24/2021	150,603		44				44	150,398	167,950		17,552	17,552
888578	Tucson	AZ		05/27/2020	01/01/2021	109,597							109,597	122,352		12,755	12,755
89797	San Bruno	CA		06/25/2020	01/05/2021	688,780		5				5	686,067	704,058		17,991	17,991
965229	West Hollywood	CA		10/05/2020	01/01/2021	110,305							110,305	105,290		(5,015)	(5,015)
965693	Carlsbad	CA		10/05/2020	01/01/2021	119,582							119,582	114,496		(5,086)	(5,086)
965439	Snowflake	AZ		10/05/2020	01/01/2021	28,512							28,512	26,707		(1,805)	(1,805)
965682	Pasadena	CA		10/05/2020	02/18/2021	156,537		(58)				(58)	156,155	149,101		(7,053)	(7,053)
966155	Vallejo	CA		10/05/2020	01/01/2021	57,112							57,112	55,729		(1,383)	(1,383)
966296	Sultan	WA		10/05/2020	01/01/2021	39,242							39,242	37,519		(1,723)	(1,723)
965795	Las Vegas	NV		10/05/2020	01/01/2021	33,437							33,437	31,701		(1,737)	(1,737)
965888	Wentzville	MO		10/05/2020	01/11/2021	27,224		(6)				(6)	27,192	26,034		(1,157)	(1,157)
966277	Torrance	CA		10/05/2020	01/01/2021	108,434							108,434	106,924		(1,511)	(1,511)
965574	Saint Paul	MN		10/05/2020	02/09/2021	26,299		(10)				(10)	26,250	24,910		(1,340)	(1,340)

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
965670	Sacramento	CA		10/05/2020	01/01/2021	71,685						71,685	69,073		(2,611)	(2,611)
965759	Mc Farland	WI		10/05/2020	01/04/2021	26,203		(4)			(4)	26,167	25,409		(758)	(758)
0199999. Mortgages closed by repayment						6,349,793		168			168	6,330,991	6,335,210		4,220	4,220
2379301	New York	NY		01/16/2020		2,508,497		38,146			38,146		2,546,643			
2386901	Denver	CO		03/03/2020		(24,211)		(313)			(313)		(24,524)			
330167889	Brooklyn	NY		03/14/2019		(284,031)		46,627			46,627		(237,404)			
5300020	RALIEGH	NC		01/07/2016		18,228							18,228			
5300041	Jacksonville	FL		03/28/2019		(266,945)							(266,945)			
5300043	Dallas	TX		03/28/2019		505,263							505,263			
5300065	Houston	TX		10/28/2019		(220,968)							(220,968)			
5300080	Builton	CA		02/12/2020		99,006							99,006			
5300081	Little Rock	AR		01/15/2020		96,651							96,651			
5300086	Irvine	CA		03/05/2020		92,772							92,772			
5300087	Derby	KS		05/05/2020		188,077							188,077			
5300088	Manhattan	KS		05/05/2020		37,317							37,317			
5300091	Charlotte	NC		06/11/2020		(542,990)		(5,345)			(5,345)		(548,335)			
5300092	West Maui	HI		02/23/2021		(55,936)		965			965		(56,150)			
5300096	Temecula	CA		10/06/2020		(4,944,528)							(4,944,528)			
5300097	Murrieta	CA		10/09/2020		(1,148,602)							(1,148,602)			
77000209	Miami	FL		06/01/2018		129,732		418			418		130,150			
77000297	BALTIMORE	MD		06/01/2018		232,254		(2,684)			(2,684)		229,570			
77000300	CENTREVILLE	VA		06/01/2018		204,865		(242)			(242)		204,623			
77000301	EDMONDS	WA		06/01/2018		202,851		(269)			(269)		202,582			
77000302	Santa Barbara	CA		06/01/2018		62,995		(728)			(728)		62,267			
77000319	Newport Beach	CA		06/01/2018		121,730		17			17		121,746			
77000320	Irvine	CA		06/01/2018		121,733		13			13		121,746			
77000351	West Hartford	CT		06/01/2018		1,640,346		(835,466)			(835,466)		804,880			
77000352	Santa Clara	CA		06/01/2018		151,089		(520)			(520)		150,569			
77000367	Washington	DC		06/01/2018		79,912		(1,156)			(1,156)		78,756			
77000401	Charleston	SC		06/01/2018		133,484		1,176			1,176		134,660			
77000409	Laurel	MD		06/01/2018		116,758		(998)			(998)		115,760			
77000410	Glen Mills	PA		06/01/2018		154,776		5,259			5,259		160,035			
805151727	Bellevue	WA		10/09/2015		96,529							96,529			
805152113	Washington	DC		11/23/2015		91,236							91,236			
805195146	Denver	CO		12/01/2017		49,627							49,627			
88278	Bellingham	WA		04/09/2001		29,968		34,959			34,959		64,927			
88527	Rutherford	NJ		09/30/2002		98,645		(3,617)			(3,617)		95,028			
88527A	Rutherford	NJ		03/14/2006		16,747		(417)			(417)		16,330			
88739	Roanoke	VA		12/03/2002		192,575		(4,158)			(4,158)		188,418			
88740	Virginia Beach	VA		12/03/2002		106,563		(2,301)			(2,301)		104,263			
88742	Renton	WA		01/22/2003		220,383		(4,689)			(4,689)		215,694			
88814	Spokane	WA		04/21/2003		56,719		(1,286)			(1,286)		55,433			
88841	Moorestville	NC		07/16/2003		129,454		(4,524)			(4,524)		124,930			
88855	Discovery Bay	CA		06/19/2003		93,730		(2,538)			(2,538)		91,192			
88946	Totowa	NJ		10/08/2003		52,306		(911)			(911)		51,394			
88979	N Little Rock	AR		11/13/2003		40,142		(1,491)			(1,491)		38,650			
89075	Maryville	TN		04/08/2004		54,408		(1,791)			(1,791)		52,617			
BGA0JJS35	Various	TX		06/29/2018		58,517,338		1			1		58,517,338			
BGA0RDU0	VARIOUS	US		01/07/2020		186,776							186,776			
BGA0U0660	VARIOUS	US		07/31/2020		739,592		346			346		739,937			
BGA0VZP6	VARIOUS	US		11/19/2020		3,006,683							3,006,683			
BGA0VZ04	VARIOUS	US		11/19/2020		9,219,178							9,219,178			
BGH5PS709	Columbus	OH		10/01/2019		(87,062)		(12,045)			(12,045)		(99,107)			
BH7002513	New York	NY		06/01/2018		126,790		(5,633)			(5,633)		121,157			
866526	Atlanta	GA		09/29/2020		99,663							228			
866698	Montgomery	TX		09/29/2020		180,931							421			

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	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
866712	Tucson	AZ		09/29/2020		91,615								701			
896577	Irvington	NJ		09/29/2020		170,045								295			
930046	Los Angeles	CA		09/29/2020		302,167								617			
966600	Hampton	GA		09/29/2020		55,836								114			
929939	San Jose	CA		09/29/2020		450,310								843			
866714	Lompoc	CA		09/29/2020		242,563								4,961			
896462	Fort Lauderdale	FL		09/29/2020		200,527								382			
866716	Tucson	AZ		09/29/2020		60,734								484			
896430	Atlanta	GA		09/29/2020		87,456								196			
929837	Aventura	FL		09/29/2020		291,744								574			
929855	Lancaster	CA		09/29/2020		137,524								245			
929919	Kissimmee	FL		09/29/2020		301,530								697			
929925	Orlando	FL		09/29/2020		129,897								132			
930039	North Las Vegas	NV		09/29/2020		152,697								373			
930049	Los Angeles	CA		09/29/2020		453,362								925			
929818	Phoenix	AZ		09/29/2020		120,366								261			
929824	Rialto	CA		09/29/2020		226,410								514			
866710	Tucson	AZ		09/29/2020		78,481								588			
896463	Fort Lauderdale	FL		09/29/2020		200,527								382			
966670	Buena Park	CA		09/29/2020		207,647								465			
896553	Chicago	IL		09/29/2020		127,626								246			
899737	Brooklyn	NY		09/29/2020		972,027								2,698			
899739	Brooklyn	NY		09/29/2020		229,897								487			
929803	Miramar	FL		09/29/2020		153,981								890			
929888	Pompano Beach	FL		09/29/2020		217,866								416			
929907	San Antonio	TX		09/29/2020		91,601								189			
929932	Tampa	FL		09/29/2020		204,513								401			
866685	Spartanburg	SC		09/29/2020		41,050								92			
866694	Houston	TX		09/29/2020		60,664								120			
866707	Tucson	AZ		09/29/2020		53,890								408			
896464	Oakland Park	FL		09/29/2020		217,414								415			
929844	Miami	FL		09/29/2020		235,705								496			
929901	Kissimmee	FL		09/29/2020		156,606								362			
929889	Port Charlotte	FL		09/29/2020		139,867								277			
929909	Loganville	GA		09/29/2020		155,365								378			
966599	Richmond	CA		09/29/2020		124,233								276			
966606	Holiday	FL		09/29/2020		59,800								102			
966603	Holiday	FL		09/29/2020		62,304								108			
966667	Desert Hot Springs	CA		09/29/2020		90,663								164			
966607	Port Richey	FL		09/29/2020		59,800								102			
966617	Longwood	FL		09/29/2020		149,835								316			
966619	Hollywood	FL		09/29/2020		333,171								719			
966668	Los Angeles	CA		09/29/2020		651,507								1,215			
966609	Denton	TX		09/29/2020		104,655								340			
966613	Las Vegas	NV		09/29/2020		53,065								110			
966671	Cerritos	CA		09/29/2020		315,624								706			
966601	Covington	GA		09/29/2020		77,179								159			
966602	West Palm Beach	FL		09/29/2020		87,812								201			
966604	Holiday	FL		09/29/2020		56,680								97			
966669	Durham	CA		09/29/2020		202,897								402			
929807	Phoenix	AZ		09/29/2020		105,304								338			
929883	Pasadena	TX		09/29/2020		76,524								145			
929908	Miami	FL		09/29/2020		195,417								430			
930026	Baltimore	MD		09/29/2020		87,059								132			
966605	Holiday	FL		09/29/2020		59,800								102			
966608	New Port Richey	FL		09/29/2020		65,520								112			
966612	Arcadia	CA		09/29/2020		225,362								495			
966614	Las Vegas	NV		09/29/2020		53,384								110			

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	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					
966623	Las Vegas	NV		09/29/2020		171,240											330
965195	San Diego	CA		10/05/2020		179,328											483
965210	Glen Cove	NY		10/05/2020		74,198											150
965410	Panama City Beach	FL		10/05/2020		28,789											43
965425	South Lake Tahoe	CA		10/05/2020		71,725											958
965427	Los Angeles	CA		10/05/2020		157,360											366
965438	Woodstock	GA		10/05/2020		30,942											55
965489	Orange Cove	CA		10/05/2020		26,607											41
965506	Chicago	IL		10/05/2020		16,240											28
965620	Swampscott	MA		10/05/2020		65,083											181
965712	Glendale	AZ		10/05/2020		26,426											58
965726	Arvada	CO		10/05/2020		38,826											226
965223	San Francisco	CA		10/05/2020		231,591											581
965399	Raleigh	NC		10/05/2020		26,187											41
965477	Wailuku	HI		10/05/2020		60,484											149
965546	Vallejo	CA		10/05/2020		33,398											63
965569	Hudson	FL		10/05/2020		15,327											15
965738	Sun City	AZ		10/05/2020		24,538											54
965839	Lake Elsinore	CA		10/05/2020		25,730											2,570
965844	Portland	ME		10/05/2020		44,697											114
965280	Paterson	NJ		10/05/2020		60,703											134
965289	Yonkers	NY		10/05/2020		60,394											151
965371	Bellport	NY		10/05/2020		28,716											59
965388	East Haven	CT		10/05/2020		30,404											53
965568	Tampa	FL		10/05/2020		44,055											88
965684	Miami	FL		10/05/2020		21,042											33
965724	Conroe	TX		10/05/2020		28,821											77
965882	Covina	CA		10/05/2020		27,954											184
966382	Kenosha	WI		10/05/2020		18,929											36
965353	Metairie	LA		10/05/2020		47,600											87
965437	Woodland Hills	CA		10/05/2020		61,464											47
965528	Dayton	OH		10/05/2020		19,558											13
965316	Menlo Park	CA		10/05/2020		92,254											212
965531	Atlanta	GA		10/05/2020		22,909											46
965567	Monrovia	CA		10/05/2020		37,688											83
965735	Fontana	CA		10/05/2020		41,929											62
965824	Mesa	AZ		10/05/2020		28,809											78
965265	Murrieta	CA		10/05/2020		28,642											47
965295	Phoenix	AZ		10/05/2020		73,022											53
965317	Haddonfield	NJ		10/05/2020		38,730											51
965327	Towson	MD		10/05/2020		45,887											82
965440	West Springfield	MA		10/05/2020		27,546											19
965532	Lithonia	GA		10/05/2020		19,313											38
965537	Houston	TX		10/05/2020		33,532											52
965251	Murrieta	CA		10/05/2020		28,319											47
965382	Fresno	CA		10/05/2020		19,893											30
965424	Paterson	NJ		10/05/2020		75,436											148
965457	Moreno Valley	CA		10/05/2020		31,614											57
965544	Murrieta	CA		10/05/2020		28,642											47
965681	Matawan	NJ		10/05/2020		45,034											84
965797	Brooklyn	NY		10/05/2020		176,774											397
966315	Niagara Falls	NY		10/05/2020		17,749											53
981184	Multiple	NJ		12/17/2020		212,467											176
981186	Multiple	PA		12/17/2020		168,483											311
981189	Multiple	IL		12/17/2020		553,605											2,756
981192	Multiple	NJ		12/17/2020		1,092,170											1,051
981195	Bay Point	CA		12/17/2020		149,078											317
981213	Naples	FL		12/17/2020		108,612											167

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	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					
981215	Philadelphia	PA		12/17/2020		100,670								213			
981231	Atlanta	GA		12/17/2020		81,255								145			
981243	Easley	SC		12/17/2020		45,345								126			
981257	District Heights	MD		12/17/2020		46,593								91			
981259	Baltimore	MD		12/17/2020		62,664								130			
981264	Las Vegas	NV		12/17/2020		120,048								260			
981275	Southaven	MS		12/17/2020		57,031								126			
981280	Exeter	CA		12/17/2020		128,799								277			
981284	Visalia	CA		12/17/2020		40,090								87			
981298	Gary	IN		12/17/2020		87,400								143			
981315	New Haven	CT		12/17/2020		80,765								159			
981319	New Haven	CT		12/17/2020		53,712								111			
981326	Irving	TX		12/17/2020		78,648								167			
981179	Multiple	PA		12/17/2020		58,797								128			
981200	Orange	NJ		12/17/2020		123,116								211			
981202	Philadelphia	PA		12/17/2020		56,881								182			
981239	Jacksonville	FL		12/17/2020		41,021								66			
981266	Wilmington	DE		12/17/2020		56,194								351			
981285	Visalia	CA		12/17/2020		51,580								114			
981294	Lansing	IL		12/17/2020		56,878								114			
981311	Denver	CO		12/17/2020		143,118								127			
981316	New Haven	CT		12/17/2020		89,525								177			
981340	Hamden	CT		12/17/2020		62,814								130			
981344	New Haven	CT		12/17/2020		114,508								226			
981349	Somersworth	NH		12/17/2020		143,531								237			
981362	Jacksonville	FL		12/17/2020		64,651								70			
981185	Ocean	NJ		12/17/2020		100,574								198			
981191	Pennsauken	NJ		12/17/2020		41,159								63			
981210	Phoenix	AZ		12/17/2020		162,840								244			
981219	Ocoee	FL		12/17/2020		121,724								254			
981247	Jacksonville	FL		12/17/2020		43,422								82			
981267	Baltimore	MD		12/17/2020		44,874								99			
981268	New Brunswick	NJ		12/17/2020		90,152								297			
981278	Joliet	IL		12/17/2020		77,257								142			
981282	Visalia	CA		12/17/2020		55,893								123			
981289	Goshen	CA		12/17/2020		76,728								166			
981309	Steger	IL		12/17/2020		41,520								81			
981320	New Haven	CT		12/17/2020		107,430								212			
981324	Evans	CO		12/17/2020		88,792								161			
981327	Chester	VA		12/17/2020		70,975								226			
981329	Seattle	WA		12/17/2020		226,291								409			
981331	Bridgeport	CT		12/17/2020		69,899								216			
981333	New Haven	CT		12/17/2020		101,085								298			
981334	Hamden	CT		12/17/2020		78,967								163			
981348	Naperville	IL		12/17/2020		130,468								243			
981353	Laurel	MD		12/17/2020		43,612								536			
981354	Winona Lake	IN		12/17/2020		51,165								91			
981355	Washington	DC		12/17/2020		156,043								310			
981360	Cincinnati	OH		12/17/2020		49,969								80			
981367	League City	TX		12/17/2020		62,223								125			
981368	North Chicago	IL		12/17/2020		36,147								69			
981181	Paterson	NJ		12/17/2020		91,654								264			
981197	Richmond	CA		12/17/2020		264,169								716			
981201	Philadelphia	PA		12/17/2020		55,658								178			
981206	Richmond	CA		12/17/2020		172,229								578			
981208	Angleton	TX		12/17/2020		60,097								97			
981218	Chicago	IL		12/17/2020		49,785								81			
981221	Dallas	TX		12/17/2020		53,341								92			

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	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)					
981229	Horn Lake	MS		12/17/2020		52,071										94
981238	Pasadena	TX		12/17/2020		58,739										104
981240	Fredericksburg	VA		12/17/2020		82,545										238
981245	Jacksonville	FL		12/17/2020		56,909										329
981251	Tampa	FL		12/17/2020		53,899										138
981252	D'iberville	MS		12/17/2020		40,143										62
981256	District Heights	MD		12/17/2020		76,841										162
981199	Brooklyn	NY		12/17/2020		232,219										301
981207	Oakland	CA		12/17/2020		108,786										244
981216	Chicago	IL		12/17/2020		61,966										91
981223	Paterson	NJ		12/17/2020		128,600										1,532
981230	Olive Branch	MS		12/17/2020		56,077										101
981249	Tucson	AZ		12/17/2020		33,665										58
981250	Boulder	CO		12/17/2020		142,227										444
981273	Crum Lynne	PA		12/17/2020		55,636										115
981279	Woodstock	IL		12/17/2020		74,753										148
981281	Tulare	CA		12/17/2020		56,805										125
981287	Visalia	CA		12/17/2020		42,049										156
981299	Visalia	CA		12/17/2020		46,378										134
981303	Chicago	IL		12/17/2020		65,960										63
981304	Valparaiso	IN		12/17/2020		50,978										92
981312	Bridgeport	CT		12/17/2020		157,941										311
981313	New Haven	CT		12/17/2020		64,612										127
981180	Multiple	CT		12/17/2020		133,554										277
981196	San Leandro	CA		12/17/2020		153,993										482
981198	Mint Hill	NC		12/17/2020		81,065										144
981204	Bloomfield	NJ		12/17/2020		148,097										254
981205	Neptune	NJ		12/17/2020		72,785										157
981212	Alvin	TX		12/17/2020		55,666										50
981214	Atlanta	GA		12/17/2020		86,333										139
981217	Katy	TX		12/17/2020		64,297										89
981224	Mount Kisco	NY		12/17/2020		135,495										221
981244	Lawrenceville	GA		12/17/2020		83,500										253
981253	D'iberville	MS		12/17/2020		40,093										62
981260	Albuquerque	NM		12/17/2020		53,911										1,089
981265	Las Vegas	NV		12/17/2020		126,231										273
981270	Northlake	IL		12/17/2020		83,940										163
981276	Scranton	PA		12/17/2020		40,354										38
981286	Tulare	CA		12/17/2020		79,988										173
981293	Riverdale	MD		12/17/2020		62,422										439
981305	Indianapolis	IN		12/17/2020		57,887										125
981307	Bolingbrook	IL		12/17/2020		50,168										49
981308	Cleburne	TX		12/17/2020		53,898										111
981323	New Haven	CT		12/17/2020		89,525										177
981337	Grand Rapids	MI		12/17/2020		46,948										44
981342	New Haven	CT		12/17/2020		77,172										159
981366	Fairfield	CA		12/17/2020		295,734										609
981371	San Jose	CA		12/17/2020		155,143										170
981182	Newark	NJ		12/17/2020		146,044										366
981187	Newark	NJ		12/17/2020		148,563										261
981194	Gladstone	MO		12/17/2020		99,197										176
981203	Newark	NJ		12/17/2020		81,174										161
981222	Mableton	GA		12/17/2020		90,501										157
981226	Chicago	IL		12/17/2020		77,739										135
981235	Chicago	IL		12/17/2020		64,911										108
981237	Clinton	MD		12/17/2020		134,740										359
981241	Fredericksburg	VA		12/17/2020		83,257										235
981248	Houston	TX		12/17/2020		64,884										191

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
981254	Multiple	MO		12/17/2020		116,977									449		
981269	Tamarac	FL		12/17/2020		53,842									1,108		
981274	Baltimore	MD		12/17/2020		70,352									145		
981277	Hillside	IL		12/17/2020		76,655									166		
981292	Baltimore	MD		12/17/2020		54,525									46		
981297	Irvington	NJ		12/17/2020		107,175									207		
981310	San Antonio	TX		12/17/2020		52,921									117		
981328	Lansing	IL		12/17/2020		52,819									104		
981350	Charlotte	NC		12/17/2020		53,483									54		
981351	Lansing	IL		12/17/2020		37,421									74		
981356	South Plainfield	NJ		12/17/2020		115,113									180		
981190	Winchester	VA		12/17/2020		68,582									111		
981258	Temple Hills	MD		12/17/2020		38,701									70		
981261	New Brunswick	NJ		12/17/2020		79,758									176		
981262	Indianapolis	IN		12/17/2020		43,145									41		
981263	Greeley	CO		12/17/2020		120,315									202		
981283	Visalia	CA		12/17/2020		53,837									119		
981288	Visalia	CA		12/17/2020		64,662									519		
981295	Indianapolis	IN		12/17/2020		47,400									74		
981301	Homewood	IL		12/17/2020		109,815									212		
981306	Aurora	CO		12/17/2020		120,540									99		
981314	New Haven	CT		12/17/2020		86,150									170		
981321	New Haven	CT		12/17/2020		77,349									153		
981325	Carson	CA		12/17/2020		358,090									724		
981332	New Haven	CT		12/17/2020		100,368									296		
981358	Chicago	IL		12/17/2020		60,653									97		
981359	Vancouver	WA		12/17/2020		157,311									176		
981338	Hopkinton	RI		12/17/2020		101,941									192		
981343	Aurora	IL		12/17/2020		54,691									88		
981345	East Haven	CT		12/17/2020		76,095									157		
981347	Allen	TX		12/17/2020		71,788									148		
981361	Indianapolis	IN		12/17/2020		105,825									168		
981369	Ontario	CA		12/17/2020		105,859									251		
981372	San Jose	CA		12/17/2020		113,981									266		
981317	New Haven	CT		12/17/2020		59,083									122		
981318	New Haven	CT		12/17/2020		85,944									170		
981330	Bridgeport	CT		12/17/2020		143,239									283		
981335	New Haven	CT		12/17/2020		62,730									194		
981341	Hammond	IN		12/17/2020		41,478									81		
981346	Garland	TX		12/17/2020		59,584									123		
981363	Suffield	CT		12/17/2020		43,635									75		
981364	Cincinnati	OH		12/17/2020		49,133									106		
981225	Wilmington	DE		12/17/2020		40,322									60		
981227	Lancaster	TX		12/17/2020		86,446									141		
981228	Southaven	MS		12/17/2020		58,261									105		
981233	Pittsburgh	PA		12/17/2020		86,856									157		
981234	Polk City	FL		12/17/2020		31,578									53		
981246	Suwanee	GA		12/17/2020		94,296									178		
981255	Baltimore	MD		12/17/2020		37,624									58		
981271	Zion	IL		12/17/2020		46,364									146		
981272	Chicago	IL		12/17/2020		82,033									138		
981290	Smyrna	GA		12/17/2020		60,157									101		
981322	New Haven	CT		12/17/2020		80,572									159		
981339	Hammond	IN		12/17/2020		43,026									45		
981352	Dover	DE		12/17/2020		45,614									74		
981365	Liberty Twp	OH		12/17/2020		77,476									121		
981373	Canon City	CO		12/17/2020		58,765									106		
981390	Paterson	NJ		12/17/2020		80,875									135		

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
981405	Cuyahoga Falls	OH		12/17/2020		50,044											85
981406	Charlotte	NC		12/17/2020		69,236											74
981391	Hockley	TX		12/17/2020		52,251											91
981393	Sylmar	CA		12/17/2020		293,815											278
981376	Jacksonville	FL		12/17/2020		26,503											43
981377	Hockley	TX		12/17/2020		42,013											79
981379	Clawson	MI		12/17/2020		61,503											107
981384	Jacksonville	FL		12/17/2020		48,296											76
981385	Brooklyn	NY		12/17/2020		440,372											871
981386	Bridgeton	NJ		12/17/2020		30,381											53
981400	Aberdeen	MD		12/17/2020		61,503											115
981381	Pensacola	FL		12/17/2020		40,450											64
981394	Binghamton	NY		12/17/2020		47,849											76
981396	San Antonio	TX		12/17/2020		145,064											294
981403	Haw River	NC		12/17/2020		48,126											100
981374	Fenton	MI		12/17/2020		114,019											200
981387	Raleigh	NC		12/17/2020		63,026											105
981397	Philadelphia	PA		12/17/2020		86,398											144
981375	North Las Vegas	NV		12/17/2020		99,258											174
981380	Pensacola	FL		12/17/2020		40,555											65
981382	Orlando	FL		12/17/2020		63,010											137
981383	Palm Bay	FL		12/17/2020		55,146											123
981388	Birmingham	MI		12/17/2020		114,225											186
981395	Deland	FL		12/17/2020		104,246											192
981399	Destin	FL		12/17/2020		462,200											754
981378	Burlington	NC		12/17/2020		47,793											84
981389	Jersey City	NJ		12/17/2020		121,183											223
981398	Burlington	NC		12/17/2020		28,189											53
981392	Lancaster	CA		12/17/2020		78,587											144
981401	Millville	NJ		12/17/2020		40,014											81
981402	Florissant	MO		12/17/2020		45,339											79
981404	Orlando	FL		12/17/2020		80,885											132
982688	Fort Worth	TX		12/30/2020		178,478											256
982698	Brentwood	NY		12/30/2020		185,921											366
982705	Virginia Beach	VA		12/30/2020		125,199											203
982708	Fort Worth	TX		12/30/2020		178,478											256
982673	Daly City	CA		12/30/2020		433,408											309
982694	Hialeah	FL		12/30/2020		273,296											433
982695	Houston	TX		12/30/2020		151,563											271
982697	Enterprise	AL		12/30/2020		92,031											169
982692	Maspeth	NY		12/30/2020		278,877											488
982699	Houston	TX		12/30/2020		151,340											271
982706	Brooklyn Center	MN		12/30/2020		118,246											103
982707	Fort Worth	TX		12/30/2020		178,478											256
982712	Richmond	CA		12/30/2020		192,982											720
982675	Vallejo	CA		12/30/2020		164,002											544
982689	Philadelphia	PA		12/30/2020		255,084											435
982690	Chicago	IL		12/30/2020		62,470											94
982701	Miami	FL		12/30/2020		125,678											181
982663	Multiple	MO		12/30/2020		212,470											247
982674	San Francisco	CA		12/30/2020		363,206											326
982696	Washington	NJ		12/30/2020		69,720											114
982702	Bradenton	FL		12/30/2020		78,309											140
982700	Naples	FL		12/30/2020		95,192											170
982676	Irving	TX		12/30/2020		132,748											238
982704	Fort Worth	TX		12/30/2020		178,478											256
982677	Orlando	FL		12/30/2020		125,681											236
982693	Miami	FL		12/30/2020		104,893											151

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
982715	Saint Petersburg	FL		12/30/2020		130,880								405		
982724	Pocono Lake	PA		12/30/2020		79,384								125		
982726	Spring	TX		12/30/2020		82,311								154		
982731	Mission	TX		12/30/2020		112,673								187		
982732	Dallas	TX		12/30/2020		51,801								95		
982736	Los Angeles	CA		12/30/2020		351,543								745		
982747	Fort Myers	FL		12/30/2020		109,747								173		
982768	New Franklin	OH		12/30/2020		85,911								180		
982769	Atlanta	GA		12/30/2020		123,065								199		
982770	Hollywood	FL		12/30/2020		409,091								739		
982780	Howell	MI		12/30/2020		196,650								414		
982781	Howell	MI		12/30/2020		229,025								471		
982792	Kennesaw	GA		12/30/2020		132,686								267		
982793	Farmington Hills	MI		12/30/2020		54,288								92		
982794	Daytona Beach	FL		12/30/2020		126,209								199		
982795	Bridgeville	PA		12/30/2020		37,761								53		
982809	Oak Park	MI		12/30/2020		65,295								54		
982815	Durham	NC		12/30/2020		139,473								112		
982820	Titusville	FL		12/30/2020		51,052								58		
982716	Jacksonville	FL		12/30/2020		80,848								151		
982723	Jacksonville	FL		12/30/2020		63,906								109		
982738	Ellenwood	GA		12/30/2020		94,629								157		
982740	Cincinnati	OH		12/30/2020		69,141								123		
982749	Decatur	GA		12/30/2020		66,580								116		
982765	Hudson	FL		12/30/2020		64,202								139		
982775	Philadelphia	PA		12/30/2020		128,037								197		
982787	Tucson	AZ		12/30/2020		82,044								135		
982797	Baltimore	MD		12/30/2020		49,759								41		
982799	Charlotte	NC		12/30/2020		239,316								445		
982813	Akron	OH		12/30/2020		49,776								38		
982818	Charlotte	NC		12/30/2020		222,735								207		
982822	Albany	NY		12/30/2020		75,136								64		
982824	Spring	TX		12/30/2020		92,558								86		
982719	Oklahoma City	OK		12/30/2020		36,582								79		
982720	Calabash	NC		12/30/2020		88,932								171		
982721	Annapolis	MD		12/30/2020		200,494								393		
982748	Charlotte	NC		12/30/2020		242,079								450		
982750	Los Angeles	CA		12/30/2020		190,229								392		
982762	Garfield Heights	OH		12/30/2020		44,649								70		
982766	Spring Hill	FL		12/30/2020		98,425								169		
982774	Fort Lauderdale	FL		12/30/2020		181,515								364		
982776	Oxford	CT		12/30/2020		136,493								253		
982786	San Antonio	TX		12/30/2020		123,140								224		
982790	Tucson	AZ		12/30/2020		88,220								282		
982812	Panama City	FL		12/30/2020		65,282								54		
982838	San Antonio	TX		12/30/2020		101,496								92		
982846	Wilmington	NC		12/30/2020		54,653								52		
982850	Charlotte	NC		12/30/2020		54,764								59		
982864	Jacksonville	FL		12/30/2020		70,836								66		
982869	Savannah	GA		12/30/2020		54,457								55		
982725	Humble	TX		12/30/2020		85,018								239		
982730	Texas City	TX		12/30/2020		53,777								103		
982727	Houston	TX		12/30/2020		92,188								173		
982729	Spring	TX		12/30/2020		63,507								122		
982737	Raleigh	NC		12/30/2020		58,898								127		
982743	Gardner	MA		12/30/2020		98,773								181		
982745	Columbus	GA		12/30/2020		48,655								83		
982746	Columbus	GA		12/30/2020		54,640								91		

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
982753	Charlotte	NC		12/30/2020		229,373								430		
982754	Charlotte	NC		12/30/2020		240,348								450		
982760	Burlington	NC		12/30/2020		55,642								115		
982800	Wilkes Barre	PA		12/30/2020		56,337								91		
982801	Gainesville	GA		12/30/2020		122,917								214		
982805	Memphis	TN		12/30/2020		34,708								60		
982806	Memphis	TN		12/30/2020		45,537								78		
982807	Putnam Valley	NY		12/30/2020		137,067								130		
982826	Eastpointe	MI		12/30/2020		40,112								43		
982830	Phoenix	AZ		12/30/2020		89,204								76		
982834	Dalzell	SC		12/30/2020		58,345								52		
982840	Smyrna	GA		12/30/2020		110,083								100		
982841	Tallahassee	FL		12/30/2020		46,130								40		
982848	Bridgehampton	NY		12/30/2020		777,936								681		
982853	St. Louis	MO		12/30/2020		40,841								38		
982859	Saint Peteresburg	FL		12/30/2020		103,703								85		
982863	Houston	TX		12/30/2020		85,047								81		
982868	Palm Coast	FL		12/30/2020		79,893								76		
982872	Charlotte	NC		12/30/2020		241,862								225		
982874	Winter Haven	FL		12/30/2020		52,036								41		
982741	Kansas City	MO		12/30/2020		52,752								83		
982751	St. Petersburg	FL		12/30/2020		118,893								228		
982756	Fort Lauderdale	FL		12/30/2020		127,766								256		
982763	New Port Richey	FL		12/30/2020		75,772								144		
982764	Spring Hill	FL		12/30/2020		63,783								121		
982778	Mount Holly	NC		12/30/2020		97,091								166		
982789	Trenton	NJ		12/30/2020		74,518								127		
982803	Raytown	MO		12/30/2020		56,435								52		
982804	Kennewick	WA		12/30/2020		111,220								95		
982811	Smyrna	GA		12/30/2020		64,531								139		
982816	Palmyra	NJ		12/30/2020		85,667								70		
982829	Detroit	MI		12/30/2020		74,161								62		
982831	Irvington	NJ		12/30/2020		174,316								158		
982833	Lake Wales	FL		12/30/2020		63,484								50		
982835	Dallas	TX		12/30/2020		94,933								82		
982836	San Antonio	TX		12/30/2020		98,214								94		
982837	San Antonio	TX		12/30/2020		133,858								111		
982843	Houston	TX		12/30/2020		61,700								58		
982854	Houston	TX		12/30/2020		134,562								125		
982857	Bridgman	MI		12/30/2020		92,557								84		
982867	Jacksonville	FL		12/30/2020		59,321								49		
982722	Raleigh	NC		12/30/2020		87,798								161		
982734	Brooklyn Park	MD		12/30/2020		59,446								122		
982742	Orlando	FL		12/30/2020		177,791								341		
982755	Charlotte	NC		12/30/2020		244,189								457		
982757	Philadelphia	PA		12/30/2020		89,696								153		
982758	Mebane	NC		12/30/2020		59,446								122		
982771	Charlotte	NC		12/30/2020		115,235								182		
982777	Carmichael	CA		12/30/2020		201,659								365		
982788	Deland	FL		12/30/2020		61,086								105		
982791	Vineland	NJ		12/30/2020		73,165								158		
982810	Marcus Hook	PA		12/30/2020		75,524								71		
982819	Kerman	CA		12/30/2020		61,627								50		
982823	Houston	TX		12/30/2020		87,809								78		
982825	Katy	TX		12/30/2020		83,155								77		
982828	Phoenix	AZ		12/30/2020		118,513								108		
982832	Saint Louis	MO		12/30/2020		52,073								49		
982845	Wilmington	NC		12/30/2020		56,857								54		

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
982849	Atlanta	GA		12/30/2020		81,795											71
982865	Orlando	FL		12/30/2020		166,477											151
982870	Lakeland	FL		12/30/2020		87,728											71
982871	Charlotte	NC		12/30/2020		238,006											221
982875	Destin	FL		12/30/2020		587,666											473
982718	Rockford	TN		12/30/2020		74,079											129
982733	Taft	CA		12/30/2020		75,422											123
982761	Burlington	NC		12/30/2020		51,362											106
982767	Spring Lake	NC		12/30/2020		48,713											115
982772	Groveland	FL		12/30/2020		106,089											306
982773	Summerville	SC		12/30/2020		97,030											236
982783	Mount Dora	FL		12/30/2020		42,487											83
982784	Spring	TX		12/30/2020		88,431											161
982785	Carrollton	GA		12/30/2020		77,100											134
982798	Memphis	TN		12/30/2020		62,344											97
982802	Charlotte	NC		12/30/2020		239,316											445
982817	Lakeland	FL		12/30/2020		89,768											74
982839	Henryville	PA		12/30/2020		90,894											88
982844	Charlotte	NC		12/30/2020		95,015											95
982851	Dallas	TX		12/30/2020		79,999											65
982852	Detroit	MI		12/30/2020		68,089											59
982873	Pompano Beach	FL		12/30/2020		138,936											119
982827	Tehachapi	CA		12/30/2020		109,792											118
982855	Memphis	TN		12/30/2020		42,902											37
982858	Portsmouth	VA		12/30/2020		113,222											94
982861	Newburgh	NY		12/30/2020		79,538											67
982866	Pittsburgh	PA		12/30/2020		44,664											34
982877	Las Vegas	NV		12/30/2020		124,293											232
982717	Milton	FL		12/30/2020		43,899											84
982728	Spring	TX		12/30/2020		82,311											154
982735	Baltimore	MD		12/30/2020		83,042											159
982739	Jacksonville	FL		12/30/2020		65,848											136
982752	Charlotte	NC		12/30/2020		241,527											449
982759	Burlington	NC		12/30/2020		59,446											122
982779	Howell	MI		12/30/2020		166,652											351
982782	Boston	MA		12/30/2020		205,356											430
982796	Dallas	TX		12/30/2020		97,072											168
982814	Akron	OH		12/30/2020		50,335											35
982847	Wilmington	NC		12/30/2020		104,898											100
982860	Hopewell	VA		12/30/2020		63,976											53
982876	Charlotte	NC		12/30/2020		236,904											220
982878	Savannah	GA		12/30/2020		57,259											49
982842	Humble	TX		12/30/2020		99,225											240
982856	Vineland	NJ		12/30/2020		93,872											74
982862	Altoona	PA		12/30/2020		67,966											52
866493	Blue Island	IL		03/13/2020		95,513											164
866508	Forked River	NJ		03/13/2020		159,793											297
866533	Fort Worth	TX		03/13/2020		131,629											251
866536	Flat Rock	NC		03/13/2020		157,604											307
866546	Galveston	TX		03/13/2020		131,269											289
866551	Round Rock	TX		03/13/2020		129,926											291
866556	Savannah	GA		03/13/2020		254,254											448
866558	Dickinson	TX		03/13/2020		140,807											272
866565	Newport News	VA		03/13/2020		74,391											139
866576	East Point	GA		03/13/2020		152,734											280
866582	Memphis	TN		03/13/2020		102,016											177
866587	Roeland Park	KS		03/13/2020		140,700											263
866604	Charlotte	NC		03/13/2020		132,823											224

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
866608	Medford	NY		03/13/2020		203,296								413		
866609	Grand Prairie	TX		03/13/2020		137,873								273		
866629	Elgin	TX		03/13/2020		130,113								250		
866632	Birmingham	MI		03/13/2020		757,914								1,483		
866640	Austell	GA		03/13/2020		131,060								252		
866643	Philadelphia	PA		03/13/2020		69,139								118		
866646	Waveland	IN		03/13/2020		141,937								261		
866660	Conroe	TX		03/13/2020		105,134								211		
866662	Aberdeen	NC		03/13/2020		170,756								335		
866663	Pinehurst	NC		03/13/2020		189,241								380		
866690	Philadelphia	PA		03/13/2020		113,629								250		
866696	Fort Worth	TX		03/13/2020		109,628								215		
866722	Tampa	FL		03/13/2020		427,171								779		
866502	Baltimore	MD		03/13/2020		129,928								245		
866520	Monroe	MI		03/13/2020		122,197								229		
866540	Houston	TX		03/13/2020		163,698								272		
866542	West Palm Beach	FL		03/13/2020		248,750								434		
866564	Brandon	FL		03/13/2020		129,565								239		
866568	Miami	FL		03/13/2020		149,611								259		
866591	Atlantic City	NJ		03/13/2020		130,292								250		
866597	Chattanooga	TN		03/13/2020		122,833								640		
866605	Hope Mills	NC		03/13/2020		106,617								192		
866607	Paterson	NJ		03/13/2020		219,806								468		
866617	Tampa	FL		03/13/2020		176,863								343		
866628	Elgin	TX		03/13/2020		118,326								240		
866636	Lawrenceville	GA		03/13/2020		158,015								287		
866652	Redford	MI		03/13/2020		63,231								100		
866668	Tinley Park	IL		03/13/2020		138,195								241		
866676	Chicago	IL		03/13/2020		81,443								142		
866684	Spartanburg	SC		03/13/2020		84,301								181		
866689	Philadelphia	PA		03/13/2020		130,204								244		
866692	Chicago	IL		03/13/2020		232,986								486		
866701	Baytown	TX		03/13/2020		107,390								227		
866723	Birmingham	AL		03/13/2020		663,749								1,115		
866483	Conroe	TX		03/13/2020		130,071								233		
866495	Marlton	NJ		03/13/2020		133,633								227		
866503	Riverhead	NY		03/13/2020		150,088								1,701		
866514	Pittsburgh	PA		03/13/2020		106,430								199		
866518	Newport News	VA		03/13/2020		119,363								269		
866522	Orlando	FL		03/13/2020		364,011								598		
866548	Houston	TX		03/13/2020		96,702								153		
866554	Philadelphia	PA		03/13/2020		207,094								382		
866557	La Porte	TX		03/13/2020		111,815								233		
866579	Irmo	SC		03/13/2020		130,590								244		
866644	Cudahy	WI		03/13/2020		70,881								47		
866647	Philadelphia	PA		03/13/2020		177,086								339		
866649	Arlington Heights	IL		03/13/2020		256,788								469		
866678	Los Angeles	CA		03/13/2020		259,611								533		
866693	Fort Worth	TX		03/13/2020		172,487								333		
866704	Ft Lauderdale	FL		03/13/2020		260,984								575		
866708	Tucson	AZ		03/13/2020		124,088								847		
866711	Philadelphia	PA		03/13/2020		123,651								269		
866445	Racine	WI		03/13/2020		97,324								122		
866446	Racine	WI		03/13/2020		96,586								121		
866475	South Holland	IL		03/13/2020		140,081								245		
866482	Conroe	TX		03/13/2020		113,776								209		
866484	Chicago	IL		03/13/2020		95,573								156		
866504	Lincoln Park	MI		03/13/2020		77,285								141		

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
866509	Edgewater	NJ		03/13/2020		872,579												1,532
866512	Copiague	NY		03/13/2020		235,700												571
866523	East Orange	NJ		03/13/2020		250,284												452
866535	Cincinnati	OH		03/13/2020		134,026												96
866541	Bend	OR		03/13/2020		220,851												431
866553	Miami	FL		03/13/2020		179,741												352
866575	Buffalo	NY		03/13/2020		128,189												256
866578	Portage	IN		03/13/2020		101,088												175
866589	Memphis	TN		03/13/2020		85,154												148
866606	Prattville	AL		03/13/2020		117,931												224
866621	Pocono Lake	PA		03/13/2020		93,308												154
866623	Dearborn	MI		03/13/2020		80,821												594
866498	Romeoville	IL		03/13/2020		132,214												246
866513	Yakima	WA		03/13/2020		130,300												251
866524	Houston	TX		03/13/2020		98,904												530
866528	Joliet	IL		03/13/2020		121,106												225
866539	Columbus	OH		03/13/2020		105,065												223
866543	Baltimore	MD		03/13/2020		90,704												164
866544	Houston	TX		03/13/2020		142,489												320
866545	Fayetteville	NC		03/13/2020		87,323												141
866478	Chicago	IL		03/13/2020		169,452												264
866485	Evergreen Park	IL		03/13/2020		139,642												233
866501	Kansas City	KS		03/13/2020		157,665												241
866515	Berea	OH		03/13/2020		138,706												267
866517	Atlantic City	NJ		03/13/2020		99,334												186
866519	Orlando	FL		03/13/2020		126,490												248
866555	Cincinnati	OH		03/13/2020		125,519												217
866559	Phoenix	AZ		03/13/2020		141,629												416
866566	Charlotte	NC		03/13/2020		136,322												334
866569	Fort Myers	FL		03/13/2020		111,248												211
866581	Atlanta	GA		03/13/2020		140,213												285
866593	Pelham	AL		03/13/2020		109,443												204
866595	Jacksonville	FL		03/13/2020		109,466												216
866603	Wildwood	NJ		03/13/2020		174,427												322
866622	Atlanta	GA		03/13/2020		186,296												382
866648	Philadelphia	PA		03/13/2020		95,062												178
866661	Aberdeen	NC		03/13/2020		170,756												335
866667	Cleveland	OH		03/13/2020		53,188												71
866671	Houston	TX		03/13/2020		120,320												251
866673	Fort Worth	TX		03/13/2020		92,159												202
866681	Philadelphia	PA		03/13/2020		133,533												354
866688	Runnemede	NJ		03/13/2020		127,837												294
866717	Fort Worth	TX		03/13/2020		125,117												273
866550	Philadelphia	PA		03/13/2020		310,641												573
866563	Norristown	PA		03/13/2020		96,411												156
866570	Parma	OH		03/13/2020		106,536												198
866573	Jacksonville	FL		03/13/2020		87,213												147
866577	Katy	TX		03/13/2020		128,449												247
866580	East Point	GA		03/13/2020		225,151												413
866586	Portage	IN		03/13/2020		99,908												173
866594	Meridian	ID		03/13/2020		530,489												1,048
866600	Detroit	MI		03/13/2020		84,999												137
866602	Waxhaw	NC		03/13/2020		102,472												171
866619	Detroit	MI		03/13/2020		87,117												118
866639	Marietta	GA		03/13/2020		195,199												389
866641	Rockford	IL		03/13/2020		96,335												144
866651	Redford	MI		03/13/2020		67,447												107
866664	Cleveland	OH		03/13/2020		64,866												93

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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
866665	Cleveland	OH		03/13/2020		56,100											83
866679	Los Angeles	CA		03/13/2020		235,699											484
866682	Saint Louis	MO		03/13/2020		55,625											90
866718	Philadelphia	PA		03/13/2020		115,822											292
866625	Irving	TX		03/13/2020		158,440											307
866631	Elgin	TX		03/13/2020		125,838											242
866659	Philadelphia	PA		03/13/2020		91,666											149
866674	Indianapolis	IN		03/13/2020		56,739											101
866683	Hueytown	AL		03/13/2020		58,377											266
866702	Myrtle Beach	SC		03/13/2020		63,249											107
866703	Ft Lauderdale	FL		03/13/2020		170,772											389
866720	Norfolk	VA		03/13/2020		535,419											985
866444	Chicago	IL		03/13/2020		155,948											243
866459	Winchester	VA		03/13/2020		133,490											157
866460	Winchester	VA		03/13/2020		118,008											132
866492	South Holland	IL		03/13/2020		102,861											176
866494	Hazel Crest	IL		03/13/2020		100,761											173
866497	Houston	TX		03/13/2020		129,083											221
866527	Kennesaw	GA		03/13/2020		127,818											231
866529	Rock Hill	SC		03/13/2020		123,012											226
866530	Gainesville	FL		03/13/2020		112,807											208
866560	Pittsburgh	PA		03/13/2020		134,247											234
866562	Miami	FL		03/13/2020		201,381											366
866567	Williamstown	NJ		03/13/2020		110,437											213
866574	Providence	RI		03/13/2020		126,187											248
866592	Miami Gardens	FL		03/13/2020		122,143											232
866596	Forked River	NJ		03/13/2020		163,516											303
866624	Leesburg	FL		03/13/2020		105,761											213
866627	Levittown	PA		03/13/2020		136,200											259
866633	Elgin	TX		03/13/2020		125,242											250
866637	Norcross	GA		03/13/2020		176,633											387
866638	Atlanta	GA		03/13/2020		127,407											259
866650	Redford	MI		03/13/2020		54,801											87
866686	Philadelphia	PA		03/13/2020		114,009											239
866695	Westmont	IL		03/13/2020		134,916											241
866700	Pasadena	TX		03/13/2020		108,406											233
866499	Crosby	TX		03/13/2020		113,438											202
866531	Coolidge	AZ		03/13/2020		105,134											211
866532	Springdale	AR		03/13/2020		132,674											212
866537	Mesquite	TX		03/13/2020		139,953											272
866538	Atlantic City	NJ		03/13/2020		127,886											263
866561	Sunrise	FL		03/13/2020		120,852											251
866585	Spring Lake	NC		03/13/2020		86,969											140
866588	Portage	IN		03/13/2020		109,087											208
866599	Cleveland	OH		03/13/2020		75,138											121
866601	Hatboro	PA		03/13/2020		160,078											299
866616	Romulus	MI		03/13/2020		101,771											183
866618	Norristown	PA		03/13/2020		66,459											103
866620	Charlotte	NC		03/13/2020		105,296											200
866626	Paterson	NJ		03/13/2020		320,300											571
866630	Elgin	TX		03/13/2020		123,090											255
866634	Elgin	TX		03/13/2020		120,822											241
866635	Orlando	FL		03/13/2020		107,350											214
866656	New Castle	DE		03/13/2020		109,254											247
866675	Chicago	IL		03/13/2020		118,534											193
866691	Galloway	NJ		03/13/2020		204,844											440
866697	Philadelphia	PA		03/13/2020		241,615											567
866699	Sumner	IN		03/13/2020		55,963											117

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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
866719	Nashville	TN		03/13/2020		576,794											1,139
866721	Montclair	NJ		03/13/2020		1,559,931											3,090
867993	Trenton	NJ		03/27/2020		124,498											279
867995	Hamilton	NJ		03/27/2020		116,824											250
868009	Frederick	MD		03/27/2020		119,584											254
868017	Northfield	NJ		03/27/2020		204,533											667
868021	Baltimore	MD		03/27/2020		140,245											299
868023	Baltimore	MD		03/27/2020		118,433											253
868049	East Palatka	FL		03/27/2020		82,011											155
868056	East Point	GA		03/27/2020		146,177											283
868083	Hammond	IN		03/27/2020		134,952											294
868084	Gloucester City	NJ		03/27/2020		80,666											160
868098	Pensacola	FL		03/27/2020		87,289											198
868111	Oak Lawn	IL		03/27/2020		124,404											276
867976	Jamaica	NY		03/27/2020		626,283											1,414
867979	Hollis Hills	NY		03/27/2020		543,160											1,313
867988	Laurel	MD		03/27/2020		140,163											313
867997	Atlanta	GA		03/27/2020		105,029											245
868001	Cleveland	OH		03/27/2020		92,069											191
868008	Washington	DC		03/27/2020		206,783											469
868013	N Las Vegas	NV		03/27/2020		245,256											743
868014	Las Vegas	NV		03/27/2020		234,010											496
868022	Pittsburgh	PA		03/27/2020		175,414											389
868024	West Hempstead	NY		03/27/2020		403,640											920
868026	South Holland	IL		03/27/2020		122,068											259
868034	Dayton	OH		03/27/2020		82,007											155
868036	Jersey City	NJ		03/27/2020		312,072											647
868045	Washington	DC		03/27/2020		229,849											488
868061	Lakewood	CO		03/27/2020		491,406											1,042
868072	Missouri City	TX		03/27/2020		115,697											5,574
868077	Crestview	FL		03/27/2020		95,956											609
868082	Lombard	IL		03/27/2020		234,074											485
868089	Chicago	IL		03/27/2020		109,164											237
868100	Birmingham	AL		03/27/2020		119,037											241
868110	Broadview	IL		03/27/2020		141,213											300
868117	Crestwood	IL		03/27/2020		101,414											210
867980	Flushing	NY		03/27/2020		823,455											1,726
867982	Brooklyn	NY		03/27/2020		988,812											2,133
867984	Mastic Beach	NY		03/27/2020		183,455											363
867989	Flourtown	PA		03/27/2020		312,182											665
868000	South Plainfield	NJ		03/27/2020		202,655											451
868007	Cheverly	MD		03/27/2020		138,160											321
868010	Oxon Hill	MD		03/27/2020		126,878											269
868019	Sandston	VA		03/27/2020		87,262											203
868029	North Charleston	SC		03/27/2020		100,471											219
868041	Independence	MO		03/27/2020		89,776											178
868043	Decatur	TN		03/27/2020		105,375											209
868047	Tucson	AZ		03/27/2020		189,699											395
868073	Weaverville	NC		03/27/2020		300,466											609
868074	St Petersburg	FL		03/27/2020		276,344											659
868103	Birmingham	AL		03/27/2020		258,305											573
868104	Birmingham	AL		03/27/2020		163,416											415
868109	Evergreen Park	IL		03/27/2020		114,269											410
868112	Lansing	IL		03/27/2020		90,539											179
867985	Philadelphia	PA		03/27/2020		185,654											361
867992	Trenton	NJ		03/27/2020		109,264											217
867994	Hamilton	NJ		03/27/2020		97,505											194
868011	Pittsburgh	PA		03/27/2020		116,617											243

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
868027	Summerville	SC		03/27/2020		120,806								252		
868046	Philadelphia	PA		03/27/2020		202,859								421		
868062	Center Point	AL		03/27/2020		124,189								271		
868063	Baltimore	MD		03/27/2020		186,659								402		
868069	Spokane	WA		03/27/2020		108,164								229		
868081	Kannapolis	NC		03/27/2020		112,266								229		
868086	Baltimore	MD		03/27/2020		172,810								729		
868092	Arlington	TX		03/27/2020		117,082								248		
868096	Chicago	IL		03/27/2020		118,565								378		
868113	East Falmouth	MA		03/27/2020		273,215								896		
868115	Trenton	NJ		03/27/2020		104,114								201		
867987	Enfield	CT		03/27/2020		176,969								386		
867990	Gulfport	FL		03/27/2020		206,864								472		
867991	Hamilton	NJ		03/27/2020		128,388								300		
867998	Atlanta	GA		03/27/2020		105,031								245		
868005	Frederick	MD		03/27/2020		181,896								404		
868006	Oxon Hill	MD		03/27/2020		118,492								263		
868025	Montgomery Village	MD		03/27/2020		91,161								97		
868028	North Charleston	SC		03/27/2020		204,885								418		
868030	Enumclaw	WA		03/27/2020		106,616								222		
868035	Williamstown	NJ		03/27/2020		98,749								219		
868070	Spokane	WA		03/27/2020		104,784								222		
868075	Trenton	NJ		03/27/2020		155,400								345		
868091	New Lenox	IL		03/27/2020		130,301								270		
868095	Indianapolis	IN		03/27/2020		96,691								210		
868102	Crestview	FL		03/27/2020		103,814								231		
868106	Fort Walton Beach	FL		03/27/2020		82,791								567		
868108	Newark	NJ		03/27/2020		268,803								624		
867977	Forest Hills	NY		03/27/2020		677,229								1,486		
867983	Lakewood	NJ		03/27/2020		431,978								1,037		
867986	West Palm Beach	FL		03/27/2020		191,197								574		
867999	Dickinson	TX		03/27/2020		123,840								265		
868002	Fairburn	GA		03/27/2020		105,003								251		
868003	Fairburn	GA		03/27/2020		87,382								214		
868004	Rex	GA		03/27/2020		112,770								269		
868016	Fort Lauderdale	FL		03/27/2020		174,909								364		
868038	Louisville	KY		03/27/2020		114,755								268		
868040	Independence	MO		03/27/2020		104,033								216		
868053	Glen Burnie	MD		03/27/2020		178,863								415		
868067	Wonder Lake	IL		03/27/2020		78,063								155		
868080	Kannapolis	NC		03/27/2020		109,863								209		
868088	Newark	NJ		03/27/2020		189,037								1,432		
868097	Pegram	TN		03/27/2020		163,769								409		
868099	Decatur	GA		03/27/2020		133,089								289		
868116	Lake Zurich	IL		03/27/2020		127,991								674		
868020	Northfield	NJ		03/27/2020		219,174								470		
868042	Crosby	TX		03/27/2020		141,807								303		
868044	Madisonville	TN		03/27/2020		152,911								317		
868052	Paterson	NJ		03/27/2020		245,844								498		
868057	New Brunswick	NJ		03/27/2020		152,475								364		
868058	Spring	TX		03/27/2020		134,996								280		
868060	Baytown	TX		03/27/2020		154,489								320		
868071	Sewell	NJ		03/27/2020		98,726								1,384		
868087	Philadelphia	PA		03/27/2020		214,710								466		
868101	Dallas	TX		03/27/2020		155,155								479		
867996	Hamilton	NJ		03/27/2020		140,388								292		
868012	Tamarac	FL		03/27/2020		271,567								678		
868031	Richmond	VA		03/27/2020		219,916								693		

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	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					
868033	Durham	NC		03/27/2020		143,646								278			
868037	Atlanta	GA		03/27/2020		97,290											
868039	Sacramento	CA		03/27/2020		149,241								296			
868050	Waterbury	CT		03/27/2020		147,532								358			
868051	Waterbury	CT		03/27/2020		150,543								366			
868055	Allentown	PA		03/27/2020		121,708								252			
868068	Blackwood	NJ		03/27/2020		156,526								332			
868078	Markham	IL		03/27/2020		132,677								269			
868093	Merrionette Park	IL		03/27/2020		113,029								230			
868114	Bellwood	IL		03/27/2020		182,053								377			
896382	Butte	MT		06/10/2020		9,756								19			
896384	Phoenix	AZ		06/10/2020		62,644								141			
896388	Cleveland Heights	OH		06/10/2020		9,223								19			
896413	Decatur	GA		06/10/2020		13,125								31			
896435	Wheeling	IL		06/10/2020		10,059								18			
896451	Garland	TX		06/10/2020		23,232								48			
896453	Chattanooga	TN		06/10/2020		7,480								14			
896456	Ft Lauderdale	FL		06/10/2020		17,064								44			
896471	Cape May Courthouse	NJ		06/10/2020		19,141								36			
896490	Houston	TX		06/10/2020		26,196								75			
896497	Santa Barbara	CA		06/10/2020		45,008								849			
896505	Kissimmee	FL		06/10/2020		19,178								35			
896516	Elizabeth	NJ		06/10/2020		22,519								54			
896525	Lansing	IL		06/10/2020		6,767								15			
896528	Warren	MI		06/10/2020		5,437								13			
896547	Manor	TX		06/10/2020		14,489								37			
896564	Willis	TX		06/10/2020		15,552								34			
896590	Philadelphia	PA		06/10/2020		14,787								1,661			
896595	Romeoville	IL		06/10/2020		11,252								29			
896598	Dallas	TX		06/10/2020		14,662								33			
896599	Mantua	NJ		06/10/2020		18,927								63			
896615	Chicago	IL		06/10/2020		16,122								31			
896617	Glenolden	PA		06/10/2020		20,642								49			
896630	Baltimore	MD		06/10/2020		10,465								25			
896669	Bronx	NY		06/10/2020		60,134								137			
896676	New Windsor	NY		06/10/2020		9,357								18			
896383	Hueytown	AL		06/10/2020		100,038								232			
896386	Richmond	VA		06/10/2020		10,624								20			
896394	Atlanta	GA		06/10/2020		20,901								47			
896396	Yakima	WA		06/10/2020		15,283								32			
896404	Atlanta	GA		06/10/2020		10,716								25			
896405	Middle River	MD		06/10/2020		9,618								22			
896411	Chesapeake	VA		06/10/2020		9,376								31			
896412	Zephyrhills	FL		06/10/2020		17,262								37			
896431	Oak Lawn	IL		06/10/2020		14,970								32			
896434	Shreveport	LA		06/10/2020		9,645								20			
896437	Chicago	IL		06/10/2020		11,492								24			
896438	Chicago	IL		06/10/2020		15,361								35			
896450	Baytown	TX		06/10/2020		9,752								20			
896466	Fayetteville	NC		06/10/2020		5,949								12			
896469	North Port	FL		06/10/2020		19,879								43			
896475	Lansing	IL		06/10/2020		11,235								13			
896487	Michiana Shores	IN		06/10/2020		16,713								39			
896533	Phoenix	AZ		06/10/2020		22,896								54			
896568	Matteson	IL		06/10/2020		7,257								13			
896572	Columbus	OH		06/10/2020		10,750								21			
896576	Philadelphia	PA		06/10/2020		24,348								32			
896578	Princeton	TX		06/10/2020		14,157								28			

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	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
896579	Coweta	OK		06/10/2020		8,854											16
896588	Arlington	TX		06/10/2020		13,903											28
896589	Plano	TX		06/10/2020		20,120											44
896636	Glendale	AZ		06/10/2020		15,319											29
896658	Brooklyn	NY		06/10/2020		94,011											260
896661	Astoria	NY		06/10/2020		87,262											245
896677	Chicago	IL		06/10/2020		17,984											43
896679	Waukegan	IL		06/10/2020		138,008											338
866507	Jackson	MS		06/10/2020		7,888											14
896389	Racine	WI		06/10/2020		10,464											19
896391	Lake Worth	FL		06/10/2020		16,063											40
896393	Mount Pleasant	WI		06/10/2020		28,542											62
896399	Decatur	GA		06/10/2020		93,393											204
896400	Mesa	AZ		06/10/2020		18,737											40
896407	Cleveland Heights	OH		06/10/2020		9,417											18
896410	Clearwater	FL		06/10/2020		15,434											31
896436	Baytown	TX		06/10/2020		7,987											16
896458	Philadelphia	PA		06/10/2020		17,949											45
896459	Atlanta	GA		06/10/2020		11,244											25
896465	Carson	CA		06/10/2020		26,384											61
896468	North Port	FL		06/10/2020		19,879											43
896492	Dallas	TX		06/10/2020		14,612											37
896495	Murphy	TX		06/10/2020		19,664											52
896500	Cardiff	CA		06/10/2020		90,806											281
896523	Chicago	IL		06/10/2020		13,521											29
896539	Barrington	IL		06/10/2020		35,661											83
896548	Philadelphia	PA		06/10/2020		11,888											33
896550	Schaumburg	IL		06/10/2020		8,579											20
896556	Cicero	IL		06/10/2020		16,325											31
896560	Atlanta	GA		06/10/2020		13,513											32
896561	Colorado Springs	CO		06/10/2020		39,549											100
896563	Macon	GA		06/10/2020		9,263											18
896567	Chicago	IL		06/10/2020		9,021											17
896592	Chicago	IL		06/10/2020		20,114											46
896610	Redford	MI		06/10/2020		8,775											15
896614	Waukegan	IL		06/10/2020		6,450											12
896619	Lancaster	SC		06/10/2020		13,284											32
896621	Cincinnati	OH		06/10/2020		10,444											44
896624	Chicago	IL		06/10/2020		48,395											122
896627	Philadelphia	PA		06/10/2020		13,139											35
896631	Pine Bluff	AR		06/10/2020		8,547											16
896632	Blackwood	NJ		06/10/2020		21,363											43
896635	Lompoc	CA		06/10/2020		20,539											278
896649	Staten Island	NY		06/10/2020		31,883											82
896650	Brooklyn	NY		06/10/2020		93,931											223
896651	Bronx	NY		06/10/2020		82,659											197
896660	Newark	NJ		06/10/2020		33,069											105
896665	Bronx	NY		06/10/2020		44,385											109
866506	Jackson	MS		06/10/2020		8,922											16
896392	Chandler	AZ		06/10/2020		20,507											44
896452	East Chicago	IN		06/10/2020		10,417											24
896494	Dallas	TX		06/10/2020		10,124											21
896499	North Hollywood	CA		06/10/2020		36,741											356
896514	Brick	NJ		06/10/2020		18,760											47
896527	Lake Worth	FL		06/10/2020		6,975											1
896530	Garland	TX		06/10/2020		13,703											27
896535	Houston	TX		06/10/2020		13,448											32
896542	Arlington	TX		06/10/2020		9,139											22

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	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
896555	Charlotte	NC		06/10/2020		8,730											16
896557	Brooklyn	NY		06/10/2020		93,864											214
896559	Oakland	CA		06/10/2020		95,603											236
896566	Duenweg	MO		06/10/2020		6,858											11
896582	Calumet City	IL		06/10/2020		12,070											27
896585	Edwardsville	PA		06/10/2020		7,262											10
896586	Plains	PA		06/10/2020		7,744											11
896591	Richmond	VA		06/10/2020		7,574											14
896594	Milwaukee	WI		06/10/2020		12,008											21
896601	Dover	DE		06/10/2020		13,916											32
896604	Tucson	AZ		06/10/2020		26,832											66
896612	Merrionette Park	IL		06/10/2020		10,614											26
896616	Fort Worth	TX		06/10/2020		6,554											16
896642	Brooklyn	NY		06/10/2020		156,867											437
896644	Bronx	NY		06/10/2020		82,659											197
896647	Brooklyn	NY		06/10/2020		82,685											188
896655	Toms River	NJ		06/10/2020		17,664											40
896381	Biloxi	MS		06/10/2020		7,987											27
896387	Selden	NY		06/10/2020		21,244											49
896429	Rochester	NY		06/10/2020		8,358											17
896433	Detroit	MI		06/10/2020		5,369											10
896442	Streamwood	IL		06/10/2020		17,698											32
896444	Glenwood	IL		06/10/2020		7,039											17
896457	Philadelphia	PA		06/10/2020		17,970											45
896478	Middle Village	NY		06/10/2020		83,559											177
896488	South Holland	IL		06/10/2020		16,063											40
896491	Townsend	DE		06/10/2020		17,455											43
896512	Newark	NJ		06/10/2020		37,042											88
896554	Charlotte	NC		06/10/2020		9,031											17
896608	Grand Prairie	TX		06/10/2020		29,300											62
896613	Philadelphia	PA		06/10/2020		21,092											59
896634	Cypress	TX		06/10/2020		29,797											56
896657	Miami Beach	FL		06/10/2020		60,195											115
896666	Jamaica	NY		06/10/2020		26,814											61
896376	Yaphank	NY		06/10/2020		27,841											62
896390	Tampa	FL		06/10/2020		15,388											32
896395	Forney	TX		06/10/2020		16,081											35
896398	Clayton	NC		06/10/2020		16,793											35
896406	Jacksonville	FL		06/10/2020		9,269											18
896414	St. Petersburg	FL		06/10/2020		13,593											27
896422	Atlantic City	NJ		06/10/2020		5,183											9
896446	Glenwood	IL		06/10/2020		8,433											19
896447	Oak Lawn	IL		06/10/2020		14,615											33
896449	Chicago	IL		06/10/2020		24,711											55
896455	Philadelphia	PA		06/10/2020		17,226											42
896467	North Port	FL		06/10/2020		19,879											43
896474	Lansing	IL		06/10/2020		10,878											25
896477	Berkley	MI		06/10/2020		18,516											34
896498	Alhambra	CA		06/10/2020		71,692											191
896526	Fort Myers	FL		06/10/2020		6,921											2
896529	Garland	TX		06/10/2020		9,627											20
896543	Steger	IL		06/10/2020		7,891											19
896549	Muscle Shoals	AL		06/10/2020		15,692											40
896565	Columbus	OH		06/10/2020		6,284											13
896570	Houston	TX		06/10/2020		15,855											35
896597	Morris Plains	NJ		06/10/2020		14,651											31
896607	Baytown	TX		06/10/2020		15,885											39
896609	Charlotte	NC		06/10/2020		11,267											25

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
896611	Redford	MI		06/10/2020		7,306											15
896629	Buda	TX		06/10/2020		20,743											48
896667	West Long Branch	NJ		06/10/2020		128,677											308
896674	East Orange	NJ		06/10/2020		24,240											49
866521	Orlando	FL		06/10/2020		27,926											56
866584	Albany	NY		06/10/2020		14,144											29
896402	Mastic Beach	NY		06/10/2020		13,879											31
896415	Victoria	TX		06/10/2020		20,576											48
896418	Green Cove Springs	FL		06/10/2020		11,008											24
896439	Chicago	IL		06/10/2020		14,978											36
896440	Rowlett	TX		06/10/2020		20,899											61
896443	Glenwood	IL		06/10/2020		8,036											17
896445	Glenwood	IL		06/10/2020		8,996											20
896479	Houston	TX		06/10/2020		12,502											25
896506	Port Jefferson Station	NY		06/10/2020		26,193											54
896508	Newark	NJ		06/10/2020		25,570											46
896522	Grand Rapids	MI		06/10/2020		13,910											30
896551	Philadelphia	PA		06/10/2020		14,259											35
896574	Watauga	TX		06/10/2020		11,790											30
896581	Lansing	IL		06/10/2020		12,579											28
896583	Newburgh	NY		06/10/2020		6,574											16
896584	Nanticoke	PA		06/10/2020		6,050											9
896600	Santa Barbara	CA		06/10/2020		77,820											1,441
896622	Colorado Springs	CO		06/10/2020		32,701											92
896664	Brooklyn	NY		06/10/2020		150,324											145
896385	Pittsburgh	PA		06/10/2020		20,035											47
896403	Jacksonville	FL		06/10/2020		9,984											20
896416	Portsmouth	VA		06/10/2020		9,493											19
896420	Galveston	TX		06/10/2020		14,420											32
896421	Detroit	MI		06/10/2020		5,580											10
896470	Muncie	IN		06/10/2020		20,087											42
896476	Berwyn	IL		06/10/2020		32,566											70
896484	Fort Worth	TX		06/10/2020		8,701											22
896489	Plainview	NY		06/10/2020		64,404											175
896496	Santa Barbara	CA		06/10/2020		46,412											770
896541	Houston	TX		06/10/2020		11,273											23
896552	Inkster	MI		06/10/2020		6,007											11
896558	Columbus	OH		06/10/2020		20,111											47
896562	Chicago	IL		06/10/2020		20,929											44
896569	San Bernardino	CA		06/10/2020		24,662											59
896573	Watauga	TX		06/10/2020		12,871											30
896580	Bellbrook	OH		06/10/2020		15,247											30
896606	Indianapolis	IN		06/10/2020		11,023											25
896618	Chicago	IL		06/10/2020		12,485											28
896620	Chicago	IL		06/10/2020		14,668											30
896628	Fort Worth	TX		06/10/2020		13,047											30
896633	North Port	FL		06/10/2020		19,755											46
896646	S Richmond Hill	NY		06/10/2020		41,808											102
896668	Long Branch	NJ		06/10/2020		37,495											100
899729	Bronx	NY		06/25/2020		93,465											248
899732	Brooklyn	NY		06/25/2020		132,173											335
899735	Los Angeles	CA		06/25/2020		142,524											353
929789	Miami	FL		06/25/2020		90,930											235
929826	Miami	FL		06/25/2020		73,556											191
929829	Overland Park	KS		06/25/2020		13,536											33
929858	Los Angeles	CA		06/25/2020		106,590											310
929905	Smyrna	GA		06/25/2020		95,580											197
929931	Champions Gate	FL		06/25/2020		33,228											105

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
929946	Philadelphia	PA		06/25/2020		35,435											70
929950	Miami	FL		06/25/2020		59,375											120
930029	Pleasant Hill	CA		06/25/2020		51,346											247
930062	Cathedral City	CA		06/25/2020		17,845											48
899730	Brooklyn	NY		06/25/2020		81,873											222
899736	Fresh Meadows	NY		06/25/2020		126,219											292
929783	Inglewood	CA		06/25/2020		37,268											88
929816	Atlanta	GA		06/25/2020		27,230											61
929823	Miami	FL		06/25/2020		91,366											237
929853	Baltimore	MD		06/25/2020		19,112											46
929854	Oakland	CA		06/25/2020		139,658											354
929860	Pasadena	CA		06/25/2020		83,529											82
929862	Paradise Valley	AZ		06/25/2020		89,247											220
929865	San Diego	CA		06/25/2020		80,224											186
929878	Chicago	IL		06/25/2020		14,711											30
929926	Miami	FL		06/25/2020		36,570											67
929948	Boca Raton	FL		06/25/2020		22,866											47
899731	Newark	NJ		06/25/2020		57,193											139
929815	Staten Island	NY		06/25/2020		65,092											170
929835	Port Saint Lucie	FL		06/25/2020		30,297											30
929843	Key Largo	FL		06/25/2020		128,950											312
929845	San Dimas	CA		06/25/2020		60,908											154
929864	Fremont	CA		06/25/2020		53,230											132
929875	Kissimmee	FL		06/25/2020		36,398											47
929882	Kansas City	MO		06/25/2020		8,700											16
929914	Acworth	GA		06/25/2020		26,992											296
929915	Las Vegas	NV		06/25/2020		22,479											25
929916	Los Angeles (sherman Oaks Area)	CA		06/25/2020		191,720											446
929927	Kissimmee	FL		06/25/2020		63,511											147
929935	Winter Garden	FL		06/25/2020		24,483											53
930030	Toluca Lake Area, Los Angeles	CA		06/25/2020		164,743											426
930042	Boston	MA		06/25/2020		128,480											303
930050	Miami	FL		06/25/2020		67,476											152
930054	Miami	FL		06/25/2020		17,695											42
930056	Winter Park	FL		06/25/2020		39,010											2
930059	Parkland	FL		06/25/2020		80,325											197
899724	Needville	TX		06/25/2020		30,642											54
899727	Cathedral City	CA		06/25/2020		40,106											104
929790	Yonkers	NY		06/25/2020		51,625											247
929795	Bronx	NY		06/25/2020		103,935											240
929796	Las Vegas	NV		06/25/2020		19,555											48
929800	Aurora	CO		06/25/2020		24,225											878
929801	Oxnard	CA		06/25/2020		97,775											213
929806	Brooklyn	NY		06/25/2020		178,335											337
929809	Palm Springs	FL		06/25/2020		20,164											229
929825	La Quinta	CA		06/25/2020		42,109											37
929830	Mountain View	CA		06/25/2020		220,051											545
929831	East Palo Alto	CA		06/25/2020		185,296											459
929838	Las Vegas	NV		06/25/2020		12,638											27
930021	Orlando	FL		06/25/2020		14,750											33
930027	Anthem	AZ		06/25/2020		28,992											69
930024	Azusa	CA		06/25/2020		46,453											111
930025	West Park	FL		06/25/2020		33,064											63
930034	Napa	CA		06/25/2020		46,376											114
930041	Parma	OH		06/25/2020		15,791											38
930044	Frederick	MD		06/25/2020		34,836											82
930052	Atlanta	GA		06/25/2020		17,511											40
929782	Riverdale	MD		06/25/2020		71,615											141

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	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
929792	Jacksonville	FL		06/25/2020		18,075										42	
929793	Jacksonville	FL		06/25/2020		17,701										43	
929797	Visalia	CA		06/25/2020		19,401										47	
929813	Redwood City	CA		06/25/2020		116,794										273	
929849	Phoenix	AZ		06/25/2020		23,030										60	
929881	Kansas City	MO		06/25/2020		13,920										26	
929896	Wilmington	DE		06/25/2020		26,720										56	
929911	Kissimmee	FL		06/25/2020		22,048										43	
929952	Las Vegas	NV		06/25/2020		31,190										72	
899725	Palmdale	CA		06/25/2020		31,904										65	
899734	Brooklyn	NY		06/25/2020		84,811										210	
929788	Miami	FL		06/25/2020		89,147										230	
929810	Big Bear Lake	CA		06/25/2020		33,415										69	
929822	North Miami Beach	FL		06/25/2020		39,637										89	
929877	Chicago	IL		06/25/2020		50,099										114	
929902	Plantation	FL		06/25/2020		15,005										28	
929904	Clermont	FL		06/25/2020		33,559										71	
929910	Topsail Beach	NC		06/25/2020		62,472										126	
929933	New York	NY		06/25/2020		71,751										148	
929944	Kissimmee	FL		06/25/2020		21,208										52	
929786	Inglewood	CA		06/25/2020		107,626										241	
929821	Auburn	GA		06/25/2020		25,063										47	
929847	Redwood City	CA		06/25/2020		214,287										496	
929852	Anthem	AZ		06/25/2020		32,470										77	
929866	Scottsdale	AZ		06/25/2020		77,291										220	
929872	Chino	CA		06/25/2020		44,485										109	
929876	Hallandale Beach	FL		06/25/2020		25,696										61	
929897	Wilmington	DE		06/25/2020		15,235										33	
929899	Wilmington	DE		06/25/2020		13,915										30	
929900	Felton	DE		06/25/2020		13,730										31	
929945	Windermere	FL		06/25/2020		88,810										206	
930022	Miami	FL		06/25/2020		36,672										90	
930023	North Lauderdale	FL		06/25/2020		26,770										58	
930038	Daly City	CA		06/25/2020		153,647										370	
930047	Jacksonville	FL		06/25/2020		25,428										60	
930060	Jacksonville	FL		06/25/2020		24,113										58	
930028	Toluca Lake Area, Los Angeles	CA		06/25/2020		257,834										621	
930033	Pismo Beach	CA		06/25/2020		28,533										72	
930061	Long Beach	CA		06/25/2020		81,180										223	
930036	Chico	CA		06/25/2020		19,209										59	
930037	Englewood	OH		06/25/2020		14,503										30	
930051	Jacksonville	FL		06/25/2020		27,435										65	
930058	Los Altos	CA		06/25/2020		304,495										817	
899722	Los Angeles	CA		06/25/2020		243,933										638	
929794	Carlsbad	CA		06/25/2020		138,332										561	
929850	Fort Myers	FL		06/25/2020		19,230										42	
929880	Chicago	IL		06/25/2020		28,061										62	
929898	Wilmington	DE		06/25/2020		15,228										35	
929917	Boynton Beach	FL		06/25/2020		61,418										139	
929918	East Hampton	NY		06/25/2020		111,469										247	
929923	Weston	FL		06/25/2020		68,711										145	
929936	Miami	FL		06/25/2020		256,638										570	
929938	New York	NY		06/25/2020		112,471										226	
929940	Dallas	TX		06/25/2020		75,029										138	
930070	Winter Haven	FL		10/29/2020		59,547										125	
930080	Los Angeles	CA		10/29/2020		67,473										164	
930086	Napa	CA		10/29/2020		387,040										901	
930104	Jacksonville	FL		10/29/2020		56,044										127	

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	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					
930118	Tampa	FL		10/29/2020		77,984											175
930125	El Paso	TX		10/29/2020		66,466											145
930128	Trenton	NJ		10/29/2020		90,128											204
930129	Pompano Beach	FL		10/29/2020		126,539											258
930135	Las Vegas	NV		10/29/2020		112,982											269
930137	Las Vegas	NV		10/29/2020		121,698											290
930139	Mastic	NY		10/29/2020		95,901											371
930147	Tracy	CA		10/29/2020		212,805											510
930149	Garland	TX		10/29/2020		88,599											155
930153	Henderson	NV		10/29/2020		135,599											316
930072	Orange Park	FL		10/29/2020		78,990											185
930099	Melbourne	FL		10/29/2020		77,273											171
930100	El Paso	TX		10/29/2020		73,539											147
930105	Jacksonville	FL		10/29/2020		51,560											117
930106	Easley	SC		10/29/2020		66,825											167
930110	Douglasville	GA		10/29/2020		53,733											121
930111	Highland	CA		10/29/2020		125,001											259
930114	Atlanta	GA		10/29/2020		76,303											173
930123	Austin	TX		10/29/2020		96,779											216
930126	Glassboro	NJ		10/29/2020		48,308											116
930143	Warner Robins	GA		10/29/2020		79,175											157
930144	Burleson	TX		10/29/2020		124,077											185
930155	Hewitt	NJ		10/29/2020		54,239											126
930066	Bakersfield	CA		10/29/2020		65,082											147
930076	Richmond	CA		10/29/2020		184,857											377
930082	Manteca	CA		10/29/2020		222,910											528
930084	Decatur	GA		10/29/2020		71,755											143
930094	Largo	FL		10/29/2020		78,606											131
930132	Pompano Beach	FL		10/29/2020		90,312											207
930141	Rome	GA		10/29/2020		62,047											123
930156	Lake Wales	FL		10/29/2020		64,026											112
930160	Austin	TX		10/29/2020		90,539											159
930071	Pomona	CA		10/29/2020		375,885											841
930074	Upland	CA		10/29/2020		177,518											433
930077	Las Vegas	NV		10/29/2020		95,811											231
930081	Las Vegas	NV		10/29/2020		105,697											237
930085	Hemet	CA		10/29/2020		88,423											159
930088	Atlanta	GA		10/29/2020		141,511											315
930089	Jacksonville	FL		10/29/2020		94,657											209
930117	Susanville	CA		10/29/2020		54,078											122
930119	Red Oak	TX		10/29/2020		75,886											145
930138	Rome	GA		10/29/2020		62,047											123
930140	Gun Barrel City	TX		10/29/2020		57,348											131
930146	Antioch	CA		10/29/2020		153,504											359
930157	Houston	TX		10/29/2020		66,028											140
930064	Las Vegas	NV		10/29/2020		121,619											237
930065	Tampa	FL		10/29/2020		187,384											342
930073	Jacksonville	FL		10/29/2020		64,454											142
930078	West Columbia	TX		10/29/2020		55,995											125
930091	Tulare	CA		10/29/2020		100,649											197
930101	Richardson	TX		10/29/2020		92,358											203
930122	Round Rock	TX		10/29/2020		101,600											203
930142	Sevierville	TN		10/29/2020		173,861											344
930158	Atlanta	GA		10/29/2020		367,365											798
930083	Kingwood	TX		10/29/2020		66,968											148
930087	Jacksonville	FL		10/29/2020		81,048											180
930096	Mesquite	TX		10/29/2020		90,223											182
930097	Atlanta	GA		10/29/2020		81,294											182

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1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
930103	Jacksonville	FL		10/29/2020		58,597								130		
930120	Largo	FL		10/29/2020		124,200								278		
930121	Jacksonville	FL		10/29/2020		79,460								176		
930063	Gilroy	CA		10/29/2020		387,297								960		
930068	Atlanta	GA		10/29/2020		93,168								209		
930069	Jacksonville	FL		10/29/2020		56,845								125		
930098	Tomball	TX		10/29/2020		71,413								173		
930107	Douglasville	GA		10/29/2020		80,884								182		
930112	Lakeland	FL		10/29/2020		71,264								150		
930116	Tampa	FL		10/29/2020		144,209								326		
930127	Las Vegas	NV		10/29/2020		86,783								202		
930131	Pinellas Park	FL		10/29/2020		78,996								189		
930134	Jacksonville	FL		10/29/2020		58,015								64		
930151	Atlanta	GA		10/29/2020		83,619								195		
930154	Lake Wales	FL		10/29/2020		54,325								95		
930075	The Colony	TX		10/29/2020		115,295								235		
930079	Jacksonville	FL		10/29/2020		53,711								118		
930093	McDonough	GA		10/29/2020		77,445								129		
930095	Hesperia	CA		10/29/2020		91,915								219		
930102	Miami Gardens	FL		10/29/2020		102,392								216		
930109	Douglasville	GA		10/29/2020		58,542								132		
930124	Bakersfield	CA		10/29/2020		51,496								121		
930136	Las Vegas	NV		10/29/2020		84,975								198		
930148	Myrtle Beach	SC		10/29/2020		180,756								317		
930150	Atlanta	GA		10/29/2020		56,508								129		
930152	Oklahoma City	OK		10/29/2020		47,912								109		
941012	Aurora	IL		09/29/2020		61,631								133		
941013	Albuquerque	NM		09/29/2020		141,294								423		
941025	New Haven	CT		09/29/2020		104,139								229		
941048	Philadelphia	PA		09/29/2020		102,425								259		
941050	Saint Petersburg	FL		09/29/2020		168,781								341		
941066	Atlanta	GA		09/29/2020		52,110								107		
941069	New Haven	CT		09/29/2020		46,102								95		
941076	Philadelphia	PA		09/29/2020		103,979								229		
941079	Evergreen Park	IL		09/29/2020		89,417								180		
941081	Egg Harbor Township	NJ		09/29/2020		82,043								89		
941083	Las Vegas	NV		09/29/2020		118,267								417		
941103	Dublin	GA		09/29/2020		72,097								159		
941119	Egg Harbor Township	NJ		09/29/2020		106,475								232		
941121	Chicago	IL		09/29/2020		60,233								141		
941122	Paterson	NJ		09/29/2020		147,575								340		
941130	Menasha	WI		09/29/2020		44,821								101		
941140	Jamaica Plain	MA		09/29/2020		124,395								260		
941155	Pinson	AL		09/29/2020		44,292								86		
941176	Chicago	IL		09/29/2020		51,516								106		
941180	Philadelphia	PA		09/29/2020		64,574								138		
941183	Chicago	IL		09/29/2020		56,037								112		
941192	Trussville	AL		09/29/2020		120,693								260		
941193	Philadelphia	PA		09/29/2020		48,273								95		
941201	New Brunswick	NJ		09/29/2020		55,987								138		
941209	North East	MD		09/29/2020		54,388								109		
941210	Chicago	IL		09/29/2020		57,459								123		
941227	Tampa	FL		09/29/2020		43,189								88		
941229	Glen Burnie	MD		09/29/2020		87,540								1,094		
941235	Shavertown	PA		09/29/2020		81,758								261		
941238	Yerington	NV		09/29/2020		61,154								131		
941241	Hazel Crest	IL		09/29/2020		56,413								112		
941248	New Haven	CT		09/29/2020		127,387								260		

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
941269	New Albany	IN		09/29/2020		93,990								196			
941274	Memphis	TN		09/29/2020		50,272								105			
941005	Webster	TX		09/29/2020		70,195								151			
941008	Taylor	PA		09/29/2020		66,127								139			
941024	New Haven	CT		09/29/2020		108,024								239			
941038	Spring	TX		09/29/2020		63,532								143			
941080	Linwood	NJ		09/29/2020		78,877								176			
941090	Phoenix	AZ		09/29/2020		112,351								263			
941104	Grand Prairie	TX		09/29/2020		74,099								163			
941106	Virginia Beach	VA		09/29/2020		86,288								205			
941111	Baltimore	MD		09/29/2020		49,850								102			
941113	Newburgh	NY		09/29/2020		73,299								203			
941127	New Brunswick	NJ		09/29/2020		113,573								280			
941019	Tampa	FL		09/29/2020		77,732								268			
941004	Oakhurst	NJ		09/29/2020		112,516								242			
941017	Northfield	NJ		09/29/2020		85,647								93			
941020	Baltimore	MD		09/29/2020		200,386								422			
941023	Arlington	TX		09/29/2020		59,013								130			
941035	Berlin	NJ		09/29/2020		87,543								170			
941037	Sugar Land	TX		09/29/2020		66,017								142			
941047	Conley	GA		09/29/2020		45,266								92			
941049	Charlotte	NC		09/29/2020		96,052								208			
941053	Philadelphia	PA		09/29/2020		55,950								144			
941058	Philadelphia	PA		09/29/2020		48,544								108			
941061	Pasadena	TX		09/29/2020		69,138								156			
941077	Absecon	NJ		09/29/2020		85,737								185			
941085	Dallas	TX		09/29/2020		76,102								168			
941151	Otisville	MI		09/29/2020		41,877								92			
941162	East Orange	NJ		09/29/2020		122,239								410			
941174	Jersey City	NJ		09/29/2020		91,096								220			
941200	Chicago	IL		09/29/2020		65,291								111			
941212	Fort Worth	TX		09/29/2020		52,864								83			
941214	Philadelphia	PA		09/29/2020		140,911								309			
941231	Pikesville	MD		09/29/2020		127,691								268			
941232	Tampa	FL		09/29/2020		153,685								331			
941234	Otisville	MI		09/29/2020		41,877								92			
941236	Dandridge	TN		09/29/2020		42,974								88			
941247	Gurnee	IL		09/29/2020		66,997								180			
941259	Jacksonville	FL		09/29/2020		88,213								193			
941265	Newport News	VA		09/29/2020		56,122								118			
941268	Denver	CO		09/29/2020		66,273								145			
941276	Hazel Crest	IL		09/29/2020		66,381								143			
941280	Willingboro	NJ		09/29/2020		78,417								201			
941289	Alsip	IL		09/29/2020		78,415								164			
941006	Midlothian	IL		09/29/2020		64,047								148			
941009	Portsmouth	VA		09/29/2020		90,574								191			
941014	Charlotte	NC		09/29/2020		64,219								141			
941016	Bridgeport	CT		09/29/2020		114,153								251			
941022	Castle Rock	CO		09/29/2020		127,514								318			
941029	Dublin	GA		09/29/2020		72,097								159			
941032	Canton	GA		09/29/2020		60,046								119			
941042	Peoria	IL		09/29/2020		80,876								147			
941051	Dallas	TX		09/29/2020		50,047								137			
941054	Houston	TX		09/29/2020		80,107								176			
941067	Dublin	GA		09/29/2020		72,097								159			
941068	Jacksonville	FL		09/29/2020		51,806								149			
941093	BacLiff	TX		09/29/2020		44,498								92			
941102	Chicago	IL		09/29/2020		93,610								108			

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
941147	Washington	DC		09/29/2020		241,387								519			
941150	Wilmington	DE		09/29/2020		57,508								124			
941166	New Haven	CT		09/29/2020		81,091								178			
941173	West Haven	CT		09/29/2020		146,996								317			
941026	Highlands	TX		09/29/2020		99,469								209			
941031	Glen Burnie	MD		09/29/2020		90,912								218			
941045	Bridgeport	CT		09/29/2020		88,476								187			
941046	Arlington	TX		09/29/2020		120,011								260			
941059	Atlanta	GA		09/29/2020		44,400								50			
941060	Joliet	IL		09/29/2020		52,436								90			
941063	Cape Coral	FL		09/29/2020		66,182								152			
941072	Dublin	GA		09/29/2020		72,097								159			
941073	Allentown	PA		09/29/2020		39,920								87			
941075	Salisbury	NC		09/29/2020		68,378								150			
941092	Chicago	IL		09/29/2020		74,080								144			
941101	Cleveland	OH		09/29/2020		56,525								116			
941112	Newark	NJ		09/29/2020		138,797								299			
941116	New Haven	CT		09/29/2020		101,224								216			
941120	Egg Harbor Township	NJ		09/29/2020		77,797								117			
941136	Fort Pierce	FL		09/29/2020		62,221								135			
941143	Denver	CO		09/29/2020		123,239								291			
941157	Glendale	AZ		09/29/2020		121,689								280			
941158	Oakhurst	NJ		09/29/2020		101,172								215			
941163	Ferdale	MI		09/29/2020		59,233								118			
941165	Atlanta	GA		09/29/2020		63,450								125			
941169	Philadelphia	PA		09/29/2020		87,257								187			
941170	Daytona Beach	FL		09/29/2020		62,818								137			
941171	Visalia	CA		09/29/2020		69,424								182			
941177	Montgomery	TX		09/29/2020		108,635								232			
941178	Deptford	NJ		09/29/2020		66,465								139			
941186	West Haven	CT		09/29/2020		217,327								518			
941194	Lancaster	TX		09/29/2020		41,907								84			
941211	Centereach	NY		09/29/2020		153,577								494			
941222	Lansdowne	PA		09/29/2020		85,116								205			
941225	Chicago	IL		09/29/2020		40,720								78			
941249	Baltimore	MD		09/29/2020		51,621								103			
941251	Indianapolis	IN		09/29/2020		92,567								190			
941252	Memphis	TN		09/29/2020		50,734								97			
941266	New Haven	CT		09/29/2020		80,281								172			
941279	Hanford	CA		09/29/2020		46,971								120			
941182	Horsham	PA		09/29/2020		180,216								559			
941188	St Petersburg	FL		09/29/2020		124,626								254			
941189	Delray Beach	FL		09/29/2020		164,985								378			
941191	Cranston	RI		09/29/2020		139,992								307			
941199	Missoula	MT		09/29/2020		92,680								205			
941218	Center Point	AL		09/29/2020		45,652								95			
941255	Indianapolis	IN		09/29/2020		49,601								88			
941258	Riverdale	GA		09/29/2020		74,616								170			
941271	Chicago	IL		09/29/2020		71,045								199			
941277	Fayetteville	NC		09/29/2020		49,431								119			
941281	Hollywood	FL		09/29/2020		106,124								227			
941057	Atlanta	GA		09/29/2020		108,933								240			
941062	Alvin	TX		09/29/2020		54,119								111			
941070	Westminster	MD		09/29/2020		68,091								150			
941071	Dublin	GA		09/29/2020		72,097								159			
941078	Edgewood	MD		09/29/2020		52,917								109			
941084	Chicago	IL		09/29/2020		55,880								120			
941086	Missouri City	TX		09/29/2020		76,880								173			

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
941096	Rockmart	GA		09/29/2020		40,065											86
941097	Arlington	TX		09/29/2020		69,714											150
941099	Phoenix	AZ		09/29/2020		85,139											189
941117	Waldorf	MD		09/29/2020		122,349											256
941141	Portland	OR		09/29/2020		160,757											388
941146	New Haven	CT		09/29/2020		67,553											430
941148	Vancouver	WA		09/29/2020		159,344											382
941167	Pensacola	FL		09/29/2020		55,551											111
941175	Lynbrook	NY		09/29/2020		237,471											712
941197	Solomons	MD		09/29/2020		141,899											296
941198	Newport News	VA		09/29/2020		76,438											187
941205	Otisville	MI		09/29/2020		48,333											106
941207	Chicago	IL		09/29/2020		64,440											138
941208	Fresno	CA		09/29/2020		45,293											938
941215	East Meadow	NY		09/29/2020		123,325											316
941223	Chicago	IL		09/29/2020		60,815											130
941226	Dayton	OH		09/29/2020		55,809											115
941228	Tampa	FL		09/29/2020		70,429											145
941233	Mount Morris	MI		09/29/2020		42,583											91
941242	Brooklyn	NY		09/29/2020		470,964											1,079
941245	Broadview	IL		09/29/2020		46,979											103
941256	Chicago	IL		09/29/2020		119,839											789
941260	Baltimore	MD		09/29/2020		50,369											100
941261	Columbiaville	MI		09/29/2020		38,419											75
941264	Baltimore	MD		09/29/2020		48,305											97
941270	Visalia	CA		09/29/2020		54,188											130
941273	Chicago	IL		09/29/2020		44,819											92
941286	Hampton	VA		09/29/2020		41,490											87
941128	East Chicago	IN		09/29/2020		55,574											117
941129	Dublin	GA		09/29/2020		74,099											163
941145	Fresno	CA		09/29/2020		79,918											179
941154	College Park	GA		09/29/2020		56,307											124
941159	Concord	NC		09/29/2020		56,366											110
941164	McMinnville	TN		09/29/2020		86,069											190
941179	Knoxville	TN		09/29/2020		72,519											148
941195	Riverside	CA		09/29/2020		193,501											510
941196	Gainesville	FL		09/29/2020		103,121											215
941216	Dyer	IN		09/29/2020		39,936											76
941221	Philadelphia	PA		09/29/2020		139,328											322
941243	Newport News	VA		09/29/2020		56,394											118
941253	Gainesville	FL		09/29/2020		74,630											191
941257	Buffalo	NY		09/29/2020		68,167											149
941283	Dayton	OH		09/29/2020		45,935											94
941285	Newport News	VA		09/29/2020		54,342											124
941287	Copperas Cove	TX		09/29/2020		44,198											109
941288	Willingboro	NJ		09/29/2020		66,148											172
941290	Mesa	AZ		09/29/2020		99,408											233
941007	Las Vegas	NV		09/29/2020		41,644											147
941021	Stanhope	NJ		09/29/2020		80,137											187
941027	Portsmouth	VA		09/29/2020		76,748											161
941030	Dublin	GA		09/29/2020		70,215											148
941033	Barstow	CA		09/29/2020		66,089											146
941036	East Point	GA		09/29/2020		74,343											156
941039	Albuquerque	NM		09/29/2020		65,440											141
941040	New Haven	CT		09/29/2020		75,833											196
941044	New Haven	CT		09/29/2020		60,680											134
941055	Spring	TX		09/29/2020		68,111											147
941065	Trenton	NJ		09/29/2020		52,115											107

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	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					
941089	Palm Bay	FL		09/29/2020		123,877								238			
941091	Pinson	AL		09/29/2020		52,744								118			
941107	Kansas City	MO		09/29/2020		55,858								116			
941124	Chesapeake	VA		09/29/2020		62,353								128			
941126	Atlanta	GA		09/29/2020		63,467								122			
941134	Chicago	IL		09/29/2020		76,707								186			
941137	Gaithersburg	MD		09/29/2020		54,055								121			
941142	Newnan	GA		09/29/2020		60,682								131			
941144	Atlanta	GA		09/29/2020		99,194								96			
941153	Drexel Hill	PA		09/29/2020		82,026								175			
941161	Germantown	MD		09/29/2020		57,583								126			
941168	Montgomery Village	MD		09/29/2020		74,066								170			
941181	Bryn Mawr	PA		09/29/2020		137,038								286			
941184	Matteson	IL		09/29/2020		72,414								156			
941220	Pompano Beach	FL		09/29/2020		56,431								107			
941224	Chicago	IL		09/29/2020		40,720								78			
941230	Sweetwater	TN		09/29/2020		65,670								134			
941239	Albrightsville	PA		09/29/2020		90,404								223			
941240	East Hazel Crest	IL		09/29/2020		42,267								85			
941250	Philadelphia	PA		09/29/2020		50,295								95			
941262	Atlanta	GA		09/29/2020		105,264								311			
941267	Paterson	NJ		09/29/2020		93,453								195			
941275	Palatine	IL		09/29/2020		18,528								2,648			
941282	North East	MD		09/29/2020		54,398								108			
941284	Hammond	IN		09/29/2020		39,920								300			
941010	San Antonio	TX		09/29/2020		64,103								138			
941015	Baltimore	MD		09/29/2020		69,426								153			
941028	Dublin	GA		09/29/2020		72,097								159			
941041	Peoria	IL		09/29/2020		84,093								144			
941043	Atlanta	GA		09/29/2020		61,721								98			
941064	Hamilton	NJ		09/29/2020		58,128								120			
941082	Chicago	IL		09/29/2020		52,130								105			
941088	Hamilton	NJ		09/29/2020		80,131								172			
941094	Cape Coral	FL		09/29/2020		66,587								157			
941095	New Haven	CT		09/29/2020		64,879								215			
941098	Portsmouth	VA		09/29/2020		84,563								178			
941100	Hot Springs	AR		09/29/2020		98,987								214			
941110	Philadelphia	PA		09/29/2020		120,027								130			
941115	Brooklyn	NY		09/29/2020		241,480								554			
941118	Egg Harbor Township	NJ		09/29/2020		90,602								102			
941125	Atlanta	GA		09/29/2020		63,411								127			
941131	Tampa	FL		09/29/2020		104,108								235			
941132	Raleigh	NC		09/29/2020		67,658								150			
941135	Woodbridge	CA		09/29/2020		158,538								574			
941138	Maplewood	NJ		09/29/2020		183,874								426			
941149	Tampa	FL		09/29/2020		74,429								160			
941152	Dallas	TX		09/29/2020		95,870								200			
941185	Westville	NJ		09/29/2020		55,168								106			
941187	Visalia	CA		09/29/2020		119,214								255			
941202	Drexel Hill	PA		09/29/2020		65,729								141			
941203	Englewood	FL		09/29/2020		82,265								169			
941204	Visalia	CA		09/29/2020		71,690								184			
941213	Columbus	OH		09/29/2020		106,662								280			
941217	Folcroft	PA		09/29/2020		64,237								137			
941219	Hazel Crest	IL		09/29/2020		68,881								144			
941237	Cincinnati	OH		09/29/2020		51,973								193			
941244	Mansfield	TX		09/29/2020		60,123								135			
941246	Houston	TX		09/29/2020		46,447								93			

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
941254	Albuquerque	NM		09/29/2020		72,234								154			
941263	Egg Harbor Township	NJ		09/29/2020		115,767								122			
941272	Prince Frederick	MD		09/29/2020		118,159								247			
941278	Pittsburgh	PA		09/29/2020		68,467								146			
991784	Baltimore	MD		01/29/2021										118			
991786	San Antonio	TX		01/29/2021										84			
991797	Blue Springs	MO		01/29/2021										145			
991798	New Haven	CT		01/29/2021										135			
991826	New Haven	CT		01/29/2021										165			
991831	Chicago	IL		01/29/2021										174			
991839	Indianapolis	IN		01/29/2021										94			
991789	Hamden	CT		01/29/2021										135			
991814	Arlington	TX		01/29/2021										155			
991822	Plainfield	NJ		01/29/2021										143			
991845	McDonough	GA		01/29/2021										177			
991855	Phoenix	AZ		01/29/2021										222			
991871	Jacksonville	FL		01/29/2021										87			
991872	Dallas	TX		01/29/2021										115			
991875	North Little Rock	AR		01/29/2021										107			
991923	Sicklerville	NJ		01/29/2021										58			
991782	Hanford	CA		01/29/2021										104			
991801	Kihei	HI		01/29/2021										501			
991869	Calumet Park	IL		01/29/2021										81			
991882	Rockaway Beach	NY		01/29/2021										518			
991883	Canoga Park	CA		01/29/2021										1,301			
991886	Parrish	FL		01/29/2021										499			
991888	Monroe	NC		01/29/2021										106			
991926	Pine Hill	NJ		01/29/2021										56			
991929	Miami	FL		01/29/2021										94			
991770	Baltimore	MD		01/29/2021										136			
991772	Philadelphia	PA		01/29/2021										164			
991805	Charlotte	NC		01/29/2021										132			
991830	Harmony	FL		01/29/2021										196			
991832	Keansburg	NJ		01/29/2021										210			
991856	Flat Rock	MI		01/29/2021										127			
991887	Monroe	NC		01/29/2021										131			
991922	Brentwood	NY		01/29/2021										215			
991924	Pine Hill	NJ		01/29/2021										65			
991932	Pine Hill	NJ		01/29/2021										56			
991933	Pine Hill	NJ		01/29/2021										56			
991788	Columbus	OH		01/29/2021										99			
991802	Dallas	TX		01/29/2021										129			
991848	Florence	SC		01/29/2021										248			
991865	Erlanger	KY		01/29/2021										65			
991879	Waterbury	CT		01/29/2021										158			
991895	Manville	NJ		01/29/2021										246			
991899	Long Pond	PA		01/29/2021										313			
991921	Conroe	TX		01/29/2021										98			
991941	La Palma	CA		01/29/2021										518			
991775	West Haven	CT		01/29/2021										139			
991790	Chicago	IL		01/29/2021										130			
991828	Canton	GA		01/29/2021										127			
991837	New Haven	CT		01/29/2021										144			
991844	Canton	GA		01/29/2021										207			
991885	Brea	CA		01/29/2021										346			
991890	Montgomery	TX		01/29/2021										199			
991935	Sicklerville	NJ		01/29/2021										116			
991771	Broadview	IL		01/29/2021										108			

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1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
991773	Decatur	GA		01/29/2021													161
991779	Joliet	IL		01/29/2021													104
991812	Midlothian	IL		01/29/2021													132
991836	Paterson	NJ		01/29/2021													200
991841	Memphis	TN		01/29/2021													143
991846	Memphis	TN		01/29/2021													178
991849	Philadelphia	PA		01/29/2021													204
991858	Corcoran	CA		01/29/2021													135
991893	Lancaster	PA		01/29/2021													102
991927	Aurora	IL		01/29/2021													142
991931	Sicklerville	NJ		01/29/2021													59
991942	Waterbury	CT		01/29/2021													188
991951	Newark	NJ		01/29/2021													371
991989	Kansas City	MO		01/29/2021													156
991991	Hazel Crest	IL		01/29/2021													101
991994	Kissimmee	FL		01/29/2021													128
991930	Pine Hill	NJ		01/29/2021													57
991936	Washington	NJ		01/29/2021													93
991939	Santa Fe Springs	CA		01/29/2021													290
991940	Downey	CA		01/29/2021													377
991949	Richton Park	IL		01/29/2021													101
991787	Chicago	IL		01/29/2021													161
991795	Towson	MD		01/29/2021													203
991821	Arlington	TX		01/29/2021													157
991824	Matteson	IL		01/29/2021													236
991827	Fort Worth	TX		01/29/2021													180
991838	East Windsor	NJ		01/29/2021													153
991852	Hialeah	FL		01/29/2021													207
991892	Poinciana	FL		01/29/2021													151
991896	Hopatcong	NJ		01/29/2021													168
991898	Miami	FL		01/29/2021													156
991919	Jamaica	NY		01/29/2021													527
991920	Conroe	TX		01/29/2021													82
991937	Buena Park	CA		01/29/2021													400
991938	Anaheim	CA		01/29/2021													373
888549	Santa Fe	NM		05/27/2020		142,578											313
888550	Hesperia	CA		05/27/2020		80,588											143
888559	Mesa	AZ		05/27/2020		86,746											121
888582	Riverside	CA		05/27/2020		155,276											419
888585	Peoria	AZ		05/27/2020		108,692											298
888600	Anaheim	CA		05/27/2020		99,315											207
888625	Seminole	FL		05/27/2020		94,959											301
888631	San Lorenzo	CA		05/27/2020		108,643											256
888643	Oak Ridge	TN		05/27/2020		35,466											46
888555	Las Vegas	NV		05/27/2020		125,862											268
888564	Coral Gables	FL		05/27/2020		72,191											123
888565	San Bruno	CA		05/27/2020		265,630											1,014
888612	Chatsworth	CA		05/27/2020		391,786											938
888614	La Plata	MD		05/27/2020		157,068											658
888637	Lake City	CO		05/27/2020		78,970											165
888551	Nogales	AZ		05/27/2020		31,678											48
888567	Toms River	NJ		05/27/2020		80,777											266
888575	Williamstown	NJ		05/27/2020		69,651											116
888591	Beaverton	OR		05/27/2020		165,180											110
888605	Apache Jct	AZ		05/27/2020		137,080											341
888630	Canal Winchester	OH		05/27/2020		33,025											30
888633	Miami	FL		05/27/2020		388,538											1,036
888635	Allen	TX		05/27/2020		161,690											314

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	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)					
888638	West Hills	CA		05/27/2020		114,724								1,641		
888641	Kalispell	MT		05/27/2020		165,175								330		
888548	Van Nuys	CA		05/27/2020		49,566								433		
888554	Cutler Bay	FL		05/27/2020		63,446								53		
888560	Bayonne	NJ		05/27/2020		76,837								132		
888574	West Islip	NY		05/27/2020		232,676								473		
888577	Tarzana	CA		05/27/2020		317,113								165		
888580	Van Nuys	CA		05/27/2020		128,382								288		
888583	Lithia	FL		05/27/2020		156,791								304		
888584	Santa Ana	CA		05/27/2020		196,342								492		
888616	Tarzana	CA		05/27/2020		140,559								377		
888618	Alladena	CA		05/27/2020		68,881								140		
888619	Driftwood	TX		05/27/2020		231,717								538		
888622	Santa Ana	CA		05/27/2020		359,230								779		
888556	Irvine	CA		05/27/2020		164,075								841		
888569	Whittier	CA		05/27/2020		93,633								275		
888576	Rowland Heights	CA		05/27/2020		73,423								143		
888579	San Diego	CA		05/27/2020		41,404								502		
888586	Pasadena	CA		05/27/2020		92,211								277		
888588	Thornton	CO		05/27/2020		77,860								239		
888585	Brooklyn	NY		05/27/2020		237,377								728		
888597	Corpus Christi	TX		05/27/2020		40,799								81		
888603	Fort Worth	TX		05/27/2020		73,461								216		
888609	Los Angeles Woodland Hills Area	CA		05/27/2020		443,101								2,624		
888634	Harrodsburg	KY		05/27/2020		63,633								124		
888552	Thousand Oaks	CA		05/27/2020		138,520								371		
888553	Tooele	UT		05/27/2020		57,041								173		
888596	Palos Verdes Estates	CA		05/27/2020		337,160								984		
888599	Bermuda Dunes	CA		05/27/2020		86,939								213		
888602	Santa Monica	CA		05/27/2020		122,540								366		
888629	San Jose	CA		05/27/2020		254,836								628		
888570	Bellflower	CA		05/27/2020		87,202								266		
888573	San Jose	CA		05/27/2020		168,293								368		
888581	Chino Hills	CA		05/27/2020		237,472								612		
888589	San Anselmo	CA		05/27/2020		196,060								575		
888590	Scottsdale	AZ		05/27/2020		49,911								96		
888598	Mooresville	NC		05/27/2020		40,760								87		
888604	Santa Ana	CA		05/27/2020		273,331								431		
888617	Peoria	AZ		05/27/2020		184,014								464		
888624	Atlanta	GA		05/27/2020		36,726								63		
888626	Toluca Lake	CA		05/27/2020		67,850								199		
888628	Redwood City	CA		05/27/2020		198,417								486		
888642	Fallbrook	CA		05/27/2020		146,931								306		
888562	Kansas City	KS		05/27/2020		69,469								101		
888572	Glendale	AZ		05/27/2020		78,987								104		
888607	Porter Ranch	CA		05/27/2020		258,376								792		
888608	Brooklyn	NY		05/27/2020		316,719								453		
888627	Tomball	TX		05/27/2020		69,144								113		
888632	Arrowbear Lake	CA		05/27/2020		31,867								53		
899820	Atlanta	GA		06/25/2020		1,083,073								3,082		
965184	Hampton Bays	NY		10/05/2020		133,107								172		
965189	Santa Ana	CA		10/05/2020		112,690								281		
965228	Bedford	NY		10/05/2020		108,799								210		
965235	Corpus Christi	TX		10/05/2020		24,211								39		
965275	Houston	TX		10/05/2020		58,728								325		
965309	Glendale	CA		10/05/2020		145,402								263		
965458	Fayetteville	GA		10/05/2020		30,465								44		
965686	San Jacinto	CA		10/05/2020		15,769								130		

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	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					
965789	Carterville	IL		10/05/2020		15,894											27
965867	Corona	CA		10/05/2020		70,356											174
965892	Orlando	FL		10/05/2020		75,186											161
965895	Bellflower	CA		10/05/2020		47,347											102
966156	Amarillo	TX		10/05/2020		53,775											162
966176	Charlotte	NC		10/05/2020		88,788											278
966293	Norwood	NJ		10/05/2020		66,015											203
966301	North Palm Beach	FL		10/05/2020		25,077											21
966201	Brooklyn	NY		10/05/2020		102,435											253
965318	Los Angeles	CA		10/05/2020		87,841											186
965350	Goodyear	AZ		10/05/2020		36,026											43
965452	Tampa	FL		10/05/2020		17,827											31
965500	Durham	NC		10/05/2020		48,517											74
965519	Las Vegas	NV		10/05/2020		28,529											45
965667	Naples	FL		10/05/2020		14,286											233
965680	Los Angeles	CA		10/05/2020		134,075											373
965816	Indio	CA		10/05/2020		36,016											26
966281	Pocatello	ID		10/05/2020		99,271											302
965193	Pacific Palisades Area	CA		10/05/2020		159,962											678
965232	Houston	TX		10/05/2020		15,576											34
965539	Novato	CA		10/05/2020		110,432											317
965677	Henderson	NV		10/05/2020		35,623											29
965772	Brooklyn	NY		10/05/2020		141,131											160
965814	San Diego	CA		10/05/2020		53,785											117
965836	Las Vegas	NV		10/05/2020		61,663											152
965865	Compton	CA		10/05/2020		43,883											79
966154	Yucaipa	CA		10/05/2020		59,243											160
966171	Sausalito	CA		10/05/2020		286,136											806
965164	Torrance	CA		10/05/2020		49,471											104
965287	Ellicott City	MD		10/05/2020		77,593											277
965291	Sacramento	CA		10/05/2020		36,192											54
965345	Hacienda Heights	CA		10/05/2020		62,413											128
965376	Concord	CA		10/05/2020		64,014											699
965578	Desert Hot Springs	CA		10/05/2020		31,723											54
965609	Mill Valley	CA		10/05/2020		107,948											190
965708	Northbrook	IL		10/05/2020		140,755											335
965862	Austin	TX		10/05/2020		61,254											83
965910	Riverside	CA		10/05/2020		163,409											226
966295	Oakley	CA		10/05/2020		43,376											121
965166	Ridgewood	NJ		10/05/2020		88,712											273
965718	Rancho Palos Verdes	CA		10/05/2020		97,265											39
965742	Los Angeles	CA		10/05/2020		66,867											139
965756	Woodland Hills	CA		10/05/2020		91,753											214
965767	Atlanta	GA		10/05/2020		31,416											60
965909	Valley Center	CA		10/05/2020		112,295											198
966153	Bloomfield	MI		10/05/2020		47,459											127
966157	Pasadena	MD		10/05/2020		63,095											171
966193	Daly City	CA		10/05/2020		83,176											187
966274	La Verne	CA		10/05/2020		86,010											200
966280	Franklin	TN		10/05/2020		62,223											171
965169	Poway	CA		10/05/2020		101,603											294
965173	Marrero	LA		10/05/2020		7,757											12
965240	Burbank	CA		10/05/2020		59,595											134
965252	Warwick	RI		10/05/2020		32,808											49
965320	Surprise	AZ		10/05/2020		18,219											52
965325	San Antonio	TX		10/05/2020		13,325											16
965365	Fontana	CA		10/05/2020		52,205											278
965422	Los Angeles	CA		10/05/2020		115,082											224

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
965837	Kitty Hawk	NC		10/05/2020		78,323								308		
966184	Creve Coeur	MO		10/05/2020		105,862								237		
966289	Chatham	NJ		10/05/2020		189,408								665		
966297	Haiku	HI		10/05/2020		101,852								100		
965259	Houston	TX		10/05/2020		36,181								77		
965674	Newcastle	WA		10/05/2020		90,156								72		
965689	Midlothian	TX		10/05/2020		66,468								173		
965879	Los Altos	CA		10/05/2020		99,812								273		
966158	Bakersfield	CA		10/05/2020		49,167								114		
966161	Atlanta	GA		10/05/2020		49,920								134		
966270	Woodland Hills	CA		10/05/2020		85,051								249		
966273	San Diego	CA		10/05/2020		77,812								182		
966279	Fort Lauderdale	FL		10/05/2020		91,863								486		
965197	Schwenksville	PA		10/05/2020		60,582								76		
965224	Downey	CA		10/05/2020		109,189								272		
965302	Norwalk	CA		10/05/2020		48,318								110		
965361	Los Angeles	CA		10/05/2020		139,372								365		
965383	Lake Oswego	OR		10/05/2020		144,765								299		
965435	San Francisco	CA		10/05/2020		107,179								182		
965514	Los Angeles	CA		10/05/2020		191,458								536		
965628	Lake Forest	CA		10/05/2020		121,096								201		
965716	Phoenix	AZ		10/05/2020		29,107								35		
965730	Rancho Palos Verdes	CA		10/05/2020		78,077								124		
965828	Pleasanton	CA		10/05/2020		137,303								281		
966191	Denver	CO		10/05/2020		56,960								160		
966271	Argyle	TX		10/05/2020		63,693								170		
0299999. Mortgages with partial repayments						243,169,415		(765,195)			(765,195)			72,094,368		
BGA0UX6A9 Various US						23,509,594						31,955,000		31,955,000		
0399999. Mortgages disposed						23,509,594						31,955,000		31,955,000		
0599999 - Totals						273,028,802		(765,027)			(765,027)	38,285,991	110,384,578		4,220	4,220

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation, 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									
BRTWB-23-2	GLOBAL CRED OPPORTUNITIES FUND		US	GLOBAL CRED OPPORTUNITIES FUND		08/09/2019			547,334			3.420
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
575767-AB-4	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	1.D FE	12/17/2020		21,528,580				0.000
649526-AE-8	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	1.C FE	12/17/2020			12,704,479			0.000
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE CO		WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO	1.C FE	03/15/2021			249,130			0.000
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER		NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	12/07/2020			262,668			0.000
2799999. Surplus Debentures, etc - Unaffiliated												
BGA0VB-MI-0	ENCINA FACILITY		US	ENCINA FACILITY		12/24/2020		21,528,580	13,216,277			XXX
2999999. Collateral Loans - Unaffiliated												
4899999. Total - Unaffiliated												
4999999. Total - Affiliated												
5099999 - Totals												

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-56-5	MTP ENERGY OPPORTUNITIES FUND		DE	Various	05/26/2015	02/10/2021	2,037,431						2,037,431			437,434	437,434	153,187	
BRTWB-23-2	GLOBAL CRED OPPORTUNITIES FUND		US	Various	08/09/2019	02/05/2021	57,528						57,528		89,012	31,484	31,484	57,528	
1999999. Joint Venture Interests - Common Stock - Unaffiliated																			
575767-AB-4	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		CA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	12/17/2020	03/01/2021	2,094,959						2,094,959		2,563,877	468,918	468,918	210,714	
2799999. Surplus Debentures, etc - Unaffiliated																			
BGA0VB-MI-0	ENCINA FACILITY		US	ENCINA FACILITY	12/24/2020	03/17/2021	1,161,384						1,802,683		1,802,683	(12,408)	(12,408)	434,625	
2999999. Collateral Loans - Unaffiliated																			
4899999. Total - Unaffiliated																			
4999999. Total - Affiliated																			
5099999 - Totals																			

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912803-ET-6	UNITED STATES TREASURY		03/24/2021	TRANS		544,059	1,025,000		1.A
912803-EU-3	UNITED STATES TREASURY		03/24/2021	TRANS		211,074	400,000		1.A
912803-EV-1	UNITED STATES TREASURY		03/24/2021	TRANS		429,645	820,000		1.A
912803-EW-9	UNITED STATES TREASURY		03/24/2021	TRANS		495,048	950,000		1.A
912803-EY-5	UNITED STATES TREASURY		03/24/2021	TRANS		504,991	975,000		1.A
912803-EZ-2	UNITED STATES TREASURY		03/24/2021	TRANS		860,458	1,675,000		1.A
912803-FA-6	UNITED STATES TREASURY		03/24/2021	TRANS		944,475	1,850,000		1.A
912803-FB-4	UNITED STATES TREASURY		03/24/2021	TRANS		1,040,687	2,050,000		1.A
912803-FD-0	UNITED STATES TREASURY		03/24/2021	TRANS		1,034,748	2,050,000		1.A
912803-FE-8	UNITED STATES TREASURY		03/24/2021	TRANS		927,991	1,850,000		1.A
912803-FF-5	UNITED STATES TREASURY		03/24/2021	TRANS		898,112	1,800,000		1.A
912803-FG-3	UNITED STATES TREASURY		03/24/2021	TRANS		1,339,340	2,700,000		1.A
912803-FJ-7	UNITED STATES TREASURY		03/24/2021	TRANS		1,370,747	2,775,000		1.A
912803-FK-4	UNITED STATES TREASURY		03/24/2021	TRANS		772,750	1,575,000		1.A
912803-FL-2	UNITED STATES TREASURY		03/24/2021	TRANS		805,543	1,650,000		1.A
912803-FM-0	UNITED STATES TREASURY		03/24/2021	TRANS		460,870	950,000		1.A
912803-FP-3	UNITED STATES TREASURY		03/24/2021	TRANS		628,507	1,300,000		1.A
912803-FR-9	UNITED STATES TREASURY		03/24/2021	TRANS		648,328	1,350,000		1.A
912803-FT-5	UNITED STATES TREASURY		03/24/2021	Various		6,024,164	11,135,000		1.A
912810-SP-4	UNITED STATES TREASURY		03/24/2021	TRANS		908,128	1,170,000	1,689	1.A
912820-AV-3	UNITED STATES TREASURY		03/24/2021	TRANS		2,330,690	2,490,000	7,824	1.A
912820-BG-5	UNITED STATES TREASURY		03/24/2021	TRANS		525,063	525,000	96	1.A
912820-BH-3	UNITED STATES TREASURY		02/05/2021	J.P. MORGAN SECURITIES INC.		587,557,031	590,000,000	55,007	1.A
912833-4S-6	UNITED STATES TREASURY		03/24/2021	TRANS		822,699	1,000,000		1.A
912833-4T-4	UNITED STATES TREASURY		03/24/2021	TRANS		830,749	1,025,000		1.A
912833-4U-1	UNITED STATES TREASURY		03/24/2021	TRANS		818,613	1,025,000		1.A
912833-4V-9	UNITED STATES TREASURY		03/24/2021	TRANS		866,323	1,100,000		1.A
912833-4W-7	UNITED STATES TREASURY		03/26/2021	TRANS		397,195	512,500		1.A
912833-4X-5	UNITED STATES TREASURY		03/24/2021	TRANS		782,015	1,025,000		1.A
912833-4Y-3	UNITED STATES TREASURY		03/24/2021	TRANS		770,054	1,025,000		1.A
912833-4Z-0	UNITED STATES TREASURY		03/24/2021	TRANS		758,463	1,025,000		1.A
912833-5A-4	UNITED STATES TREASURY		03/24/2021	TRANS		746,517	1,025,000		1.A
912833-70-7	UNITED STATES TREASURY		03/24/2021	TRANS		897,958	1,100,000		1.A
912833-7R-5	UNITED STATES TREASURY		03/26/2021	TRANS		442,872	550,000		1.A
912833-7S-3	UNITED STATES TREASURY		03/24/2021	TRANS		871,429	1,100,000		1.A
912833-7T-1	UNITED STATES TREASURY		03/24/2021	TRANS		859,510	1,100,000		1.A
912833-7U-8	UNITED STATES TREASURY		03/24/2021	TRANS		846,155	1,100,000		1.A
912833-7V-6	UNITED STATES TREASURY		03/26/2021	TRANS		416,503	550,000		1.A
912833-7W-4	UNITED STATES TREASURY		03/24/2021	TRANS		820,244	1,100,000		1.A
912833-X8-8	UNITED STATES TREASURY		03/24/2021	TRANS		806,806	1,100,000		1.A
912833-X9-6	UNITED STATES TREASURY		03/24/2021	TRANS		794,406	1,100,000		1.A
0599999 Subtotal - Bonds - U.S. Governments						624,810,957	650,627,500	64,616	XXX
268317-AC-8	ELECTRICITE DE FRANCE SA	C.	01/08/2021	Morgan Stanley		28,124,617	18,760,000	601,206	2.A FE
268317-AE-4	ELECTRICITE DE FRANCE SA	C.	03/01/2021	Morgan Stanley		6,554,950	5,000,000	28,000	2.A FE
45906M-2G-5	INTERNATIONAL BANK FOR RECONSTRUCTION AN	C.	01/22/2021	Various		2,000,000	2,000,000		1.A FE
80413T-AH-9	SAUDI ARABIA, KINGDOM OF (GOVERNMENT)	C.	01/26/2021	Various		15,000,000	15,000,000		1.F FE
1099999 Subtotal - Bonds - All Other Governments						51,679,567	40,760,000	629,206	XXX
432272-GE-8	HILLSBOROUGH CALIF SCH DIST		02/25/2021	Morgan Stanley		146,303	250,000		1.A FE
44236P-MD-7	HOUSTON TEX CNTY COLLEGE SYS		01/22/2021	Morgan Stanley		100,000	100,000		1.B FE
515390-NZ-1	LANE CNTY ORE SCH DIST NO 052 BETHEL		02/10/2021	KEYBANC CAPITAL MARKETS INC		115,978	250,000		1.B FE
798186-Q3-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA		01/08/2021	STIFEL NICOLAUS & COMPANY INC		250,000	250,000		1.B FE
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						612,280	850,000		XXX
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV		02/25/2021	LOOP CAPITAL MARKETS LLC		97,471	100,000		1.F FE
052451-BH-3	AUSTIN TEX RENT CAR SPL FAC REV		02/10/2021	WELLS FARGO SECURITIES LLC		100,000	100,000		1.F FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
13057E-EJ-9	CALIFORNIA PUB FIN AUTH REV		.02/25/2021	KEYBANC CAPITAL MARKETS INC		500,000	500,000		1.C FE
13057E-EK-6	CALIFORNIA PUB FIN AUTH REV		.02/25/2021	KEYBANC CAPITAL MARKETS INC		250,000	250,000		1.C FE
13080S-ZX-5	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		.01/15/2021	RBC CAPITAL MARKETS, LLC		250,000	250,000		1.E FE
198504-D9-0	COLUMBIA S C WTRWRKS & SWR SYS REV		.03/04/2021	RAYMOND JAMES/FI		250,000	250,000		1.B FE
3130AK-XG-6	FEDERAL HOME LOAN BANKS		.01/29/2021	BONY/TORONTO DOMINION SECURITI		1,996,500	2,000,000		1.A
3130AL-2K-9	FEDERAL HOME LOAN BANKS		.02/09/2021	STONEX FINANCIAL INC.		498,125	500,000		1.A
3130AL-5V-2	FEDERAL HOME LOAN BANKS		.02/05/2021	RBC CAPITAL MARKETS, LLC		2,636,750	2,650,000		1.A
3130AL-A8-7	FEDERAL HOME LOAN BANKS		.02/09/2021	CITIGROUP GLOBAL MARKETS INC.		1,499,700	1,500,000		1.A
3130AL-K4-5	FEDERAL HOME LOAN BANKS		.02/26/2021	RBS SECURITIES INC		500,000	500,000		1.A
3130AL-QH-0	FEDERAL HOME LOAN BANKS		.03/12/2021	Mizuho Securities USA, Inc.		2,250,000	2,250,000		1.A
3133EL-3Q-5	FEDERAL FARM CREDIT BANKS FUNDING CORP		.01/21/2021	KEYBANC CAPITAL MARKETS INC		247,750	250,000	2,153	1.A
3133EM-JE-3	FEDERAL FARM CREDIT BANKS FUNDING CORP		.01/13/2021	Various		1,244,375	1,250,000	3,250	1.A
3133EM-LL-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		.01/14/2021	Various		497,750	500,000	805	1.A
3133EM-NS-7	FEDERAL FARM CREDIT BANKS FUNDING CORP		.01/20/2021	BONY/TORONTO DOMINION SECURITI		1,500,000	1,500,000		1.A
3133EM-RN-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		.02/17/2021	Various		2,500,000	2,500,000		1.A
3133EM-SP-8	FEDERAL FARM CREDIT BANKS FUNDING CORP		.02/25/2021	NOMURA SECURITIES/FIXED INCOME		2,997,000	3,000,000		1.A
3133EM-SR-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		.03/01/2021	NOMURA SECURITIES/FIXED INCOME		3,000,000	3,000,000		1.A
3133EM-TM-4	FEDERAL FARM CREDIT BANKS FUNDING CORP		.03/09/2021	RBC CAPITAL MARKETS, LLC		3,000,000	3,000,000		1.A
3134A4-KY-9	FEDERAL HOME LOAN MORTGAGE CORP		.01/22/2021	Various		1,891,187	2,250,000		1.A
31358D-DR-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		.01/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,315,605	1,500,000		1.A
31368D-PC-6	FNR 2020-95 AC - CMO/RMBS		.01/01/2021	Reclassification		241,594	250,000		1.A
3137FY-7H-3	FHR 5099 EZ - CMO/RMBS		.03/04/2021	Various		3,481,641	3,750,000	6,250	1.A
3137FY-AL-0	FHR 5092 AC - CMO/RMBS		.02/24/2021	Various		2,625,352	2,750,000	4,583	1.A
3138L9-L6-7	FN AM8448 - CMBB/RMBS		.02/26/2021	INTERNAL TRADE NO BROKER		438,609	400,000	.77	1.A
3140LA-YU-3	FN BS0722 - CMBB/RMBS		.01/07/2021	KEYBANC CAPITAL MARKETS INC		251,719	250,000	.353	1.A
3140LB-NF-6	FN BS1289 - CMBB/RMBS		.01/22/2021	DUNCAN WILLIAMS INC.		501,563	500,000	.904	1.A
3140LB-QD-8	FN BS1351 - CMBB/RMBS		.02/08/2021	DUNCAN WILLIAMS INC.		2,501,563	2,500,000	3,583	1.A
31422B-6Y-1	FEDERAL AGRICULTURAL MORTGAGE CORP		.01/15/2021	UBS FINANCIAL SERVICES INC.		250,000	250,000		1.A
31422Z-DN-9	FEDERAL AGRICULTURAL MORTGAGE CORP		.03/17/2021	STIFEL NICOLAUS & COMPANY INC.		750,000	750,000		1.A
345105-KA-7	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		.01/27/2021	GOLDMAN SACHS AND CO.		6,000,000	6,000,000		1.F FE
345105-KN-9	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C		.01/27/2021	GOLDMAN SACHS AND CO.		3,000,000	3,000,000		1.F FE
575896-WR-2	MASSACHUSETTS ST PORT AUTH REV		.02/04/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		100,000	100,000		1.C FE
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV		.01/22/2021	Various		18,100,000	18,100,000		1.F FE
759136-VN-1	REGIONAL TRANSN DIST COLO SALES TAX REV		.02/23/2021	GOLDMAN, SACHS & CO.		348,947	350,000		1.C FE
79467B-AR-6	SALES TAX SECURITIZATION CORP ILL		.01/27/2021	J.P. MORGAN SECURITIES LLC		12,359,232	11,520,000	32,140	1.D FE
797400-NE-4	SAN DIEGO ONTY CALIF REGL TRANSN COMMN S		.03/11/2021	WELLS FARGO SECURITIES LLC		750,000	750,000		1.A FE
798170-AN-6	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG		.02/19/2021	SSB-CUSTODIAN		107,859	100,000	206	1.C FE
87638Q-RJ-0	TARRANT ONTY TEX CULTURAL ED FACS FIN CO		.02/25/2021	KEYBANC CAPITAL MARKETS INC		100,266	100,000		1.F FE
880558-PG-0	TENNESSEE ST SCH BD AUTH		.02/19/2021	Various		504,498	500,000		1.B FE
880558-PH-8	TENNESSEE ST SCH BD AUTH		.02/22/2021	Various		1,001,242	1,000,000		1.B FE
88059F-BP-5	TENNESSEE VALLEY AUTHORITY		.02/25/2021	Various		1,086,013	3,050,000		1.A
88059F-BR-1	TENNESSEE VALLEY AUTHORITY		.01/13/2021	NOMURA SECURITIES/FIXED INCOME		170,763	250,000		1.A
88059F-BS-9	TENNESSEE VALLEY AUTHORITY		.03/01/2021	KEYBANC CAPITAL MARKETS INC		1,938,269	3,000,000		1.A
88059F-BT-7	TENNESSEE VALLEY AUTHORITY		.02/24/2021	KEYBANC CAPITAL MARKETS INC		538,300	1,750,000		1.A
88059F-CG-4	TENNESSEE VALLEY AUTHORITY		.01/04/2021	NORTHERN TRUST COMPANY-TRUST		104,432	323,000		1.A
88213A-SD-8	TEXAS A & M UNIV REVS		.03/11/2021	Morgan Stanley		1,500,000	1,500,000		1.A FE
319999	Subtotal - Bonds - U.S. Special Revenues					87,774,073	92,393,000	54,304	XXX
BRIHSU-LT-5	FINMA MF 15/14.5 - CMBB		.02/22/2021	BANK OF AMERICA SECURITIES		1,751,094	1,750,000	2,616	1.D
BRIHUF-94-4	BARINGS BDC INC 4.060% 2/26/28		.02/26/2021	DIRECT		5,000,000	5,000,000		1.D
BRIHYE-B2-4	FINMA MF 30/15 - CMBB		.02/24/2021	DUNCAN WILLIAMS INC.		258,906	250,000	556	1.D
BRIK9E-BF-1	RESURGENT HOLDINGS LLC		.03/31/2021	Direct		9,000,000	9,000,000		1.D
001055-BJ-0	AFLAC INC		.02/17/2021	US BANCORP INVESTMENTS INC.		854,513	750,000	10,350	1.G FE
001192-AD-5	SOUTHERN COMPANY GAS CAPITAL CORP		.03/31/2021	REINSURANCE		9,697,409	7,500,000	225,000	2.A FE
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C.	.02/18/2021	GS GA		5,358,850	5,000,000	3,188	1.E FE
00191X-AE-6	APS 2015-3 2BZ - CMO/RMBS		.03/25/2021	PERSHING LLC		3,798,307	9,016,752	10,309	1.D

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00209A-AF-3	NEW CINGULAR WIRELESS SERVICES INC		03/31/2021	REINSURANCE		10,039,872	7,000,000	51,042	2.B FE
002824-BQ-2	ABBOTT LABORATORIES		03/24/2021	Direct		245,848	260,000	859	1.G FE
00287Y-BV-0	ABBVIE INC		03/24/2021	TRANS		603,321	560,000	5,690	2.B FE
00774M-AN-5	AERCAP IRELAND CAPITAL DAC	C.	01/08/2021	Various		11,620,343	9,750,000	376,729	2.C FE
010392-EC-8	ALABAMA POWER CO		03/31/2021	REINSURANCE		12,466,889	9,850,000	71,741	1.F FE
01449C-AG-5	ALESC VIII A2 - CDO		02/18/2021	CREDIT SUISSE		2,835,568	3,421,500	4,145	2.B FE
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC		03/30/2021	GS GA		4,848,272	5,200,000	12,422	2.A FE
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	C.	01/25/2021	Morgan Stanley		970,245	900,000	148	2.B FE
01877K-AD-5	ALLIANCE PIPELINE LP (MINNESOTA)		03/31/2021	REINSURANCE		1,934,020	1,895,238	171,680	2.B FE
02209S-BM-4	ALTRIA GROUP INC		02/01/2021	CREDIT SUISSE SECURITIES (USA)		745,583	750,000		2.B FE
02364W-AJ-4	AMERICA MOVIL SAB DE CV	C.	03/31/2021	REINSURANCE		12,442,921	9,000,000	46,219	2.A FE
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		02/11/2021	BAIRD, ROBERT W., & COMPANY IN		78,151	78,562	242	2.A FE
023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH CERTI		03/01/2021	BAIRD, ROBERT W., & COMPANY IN		122,611	123,278	1,342	2.A FE
026932-AC-7	AHM 2007-1 ICT - CMO/RMBS		01/20/2021	Various		5,575,679	10,179,525		1.D FM
03027X-AX-8	AMERICAN TOWER CORP		02/23/2021	JP MORGAN SECURITIES LLC		4,958,853	4,650,000	14,208	2.C FE
03027X-AY-6	AMERICAN TOWER CORP		01/12/2021	GOLDMAN SACHS & CO		4,917,105	4,500,000	41,163	2.C FE
03027X-BD-1	AMERICAN TOWER CORP		03/30/2021	JP MORGAN SECURITIES LLC		780,691	850,000	7,759	2.C FE
03115A-AC-7	AMFAM HOLDINGS, INC.		03/09/2021	Various		1,000,410	1,000,000		2.B FE
031162-BE-9	AMGEN INC		01/11/2021	MORGAN STANLEY		5,296,203	4,026,000	56,465	2.A FE
03329T-AG-9	ANOF 4R AR - CDO		01/29/2021	KEYBANC CAPITAL MARKETS INC		750,000	750,000		1.A FE
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	C.	02/19/2021	J.P. MORGAN SECURITIES INC.		5,839,800	5,000,000	106,007	2.B FE
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	C.	03/30/2021	GS GA		4,796,840	4,000,000		2.B FE
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	C.	02/18/2021	GS GA		11,293,260	11,000,000	129,938	2.B FE
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	C.	01/12/2021	GOLDMAN SACHS & CO		10,880,842	9,800,000	133,334	2.B FE
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	C.	03/30/2021	GS GA		19,840,400	20,000,000	22,361	2.B FE
035229-CJ-0	ANHEUSER-BUSCH COMPANIES LLC		03/31/2021	REINSURANCE		1,338,857	1,020,000	11,560	2.B FE
036752-AS-2	ANTHEM INC		03/08/2021	J.P. Morgan Securities LLC		498,180	500,000		2.B FE
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP		03/24/2021	TRANS		726,836	630,000	9,086	1.G FE
03765H-AF-8	APOLLO MANAGEMENT HOLDINGS LP		03/17/2021	CROSS TRADE		245,973	250,000	1,969	1.G FE
037735-CE-5	APPALACHIAN POWER CO		01/19/2021	J.P. MORGAN SECURITIES LLC		6,757,443	4,900,000	86,839	1.G FE
037735-CT-2	APPALACHIAN POWER CO		01/27/2021	J.P. MORGAN SECURITIES LLC		6,807,739	5,525,000	49,971	1.G FE
037735-CV-7	APPALACHIAN POWER CO		01/12/2021	GOLDMAN SACHS & CO		12,145,140	9,800,000	52,090	1.G FE
037735-CY-1	APPALACHIAN POWER CO		03/01/2021	MORGAN STANLEY & CO. LLC		5,375,500	5,000,000	62,694	1.G FE
037735-CZ-8	APPALACHIAN POWER CO		03/30/2021	GS GA		9,992,800	10,000,000	15,000	1.G FE
037833-DT-4	APPLE INC		03/24/2021	Direct		404,767	400,000	1,675	1.B FE
037833-EF-3	APPLE INC		02/24/2021	JP MORGAN SECURITIES LLC		290,500	250,000	331	1.B FE
039483-BL-5	ARCHER-DANIELS-MIDLAND CO		02/23/2021	JP MORGAN SECURITIES LLC		4,946,334	4,600,000	4,472	1.F FE
04018E-AJ-0	ARES 59 B2 - CDO	C.	03/09/2021	Direct		2,000,000	2,000,000		1.C FE
04940A-AJ-1	ATCLO 16 C2 - CDO	C.	01/28/2021	CITIGROUP GLOBAL MARKETS INC.		3,430,000	3,430,000		1.F FE
049560-AG-0	ATMOS ENERGY CORP		03/31/2021	REINSURANCE		6,458,523	5,000,000	137,181	1.E FE
049560-AM-7	ATMOS ENERGY CORP		03/01/2021	Morgan Stanley		5,784,400	5,000,000	79,063	1.E FE
05348E-BE-8	AVALONBAY COMMUNITIES INC		01/12/2021	GOLDMAN SACHS & CO		6,610,637	5,300,000	56,997	1.G FE
05379B-AK-3	AVISTA CORP		03/31/2021	REINSURANCE		13,653,840	10,000,000	208,333	1.G FE
05493E-AA-0	BBOMS 2021-C9 D - CMBS		02/18/2021	BARCLAY INVESTMENTS, INC.		4,520,599	4,564,500	4,401	1.G
05523R-AE-7	BAE SYSTEMS PLC	C.	03/30/2021	JP MORGAN SECURITIES LLC		785,001	850,000	1,133	2.B FE
05526D-BT-1	BAT CAPITAL CORP		01/11/2021	MORGAN STANLEY		5,351,599	5,184,000	58,071	2.B FE
05533J-AY-9	BCAP 2010-RR11 4A2 - CMO/RMBS		03/01/2021	Direct		126,738	126,738		1.D FM
05542M-AT-2	BCAP 2013-RF5 5A2 - CMO/RMBS		02/01/2021	Direct		139,791	139,791		1.D FM
05565E-BK-0	BMW US CAPITAL LLC		02/19/2021	J.P. MORGAN SECURITIES INC.		29,678,152	26,600,000	386,143	1.F FE
05682*-AC-8	BAIN CAPITAL HOLDINGS LP		02/09/2021	Direct		1,700,000	1,700,000		1.D
05682*-AD-6	BAIN CAPITAL HOLDINGS LP		01/26/2021	Direct		1,000,000	1,000,000		1.D
05971K-AG-4	BANCO SANTANDER SA	C.	02/18/2021	GS GA		15,146,250	15,000,000	90,488	2.B FE
05990R-AE-1	BAFC 2015-R4 2A2 - CMO/RMBS		03/25/2021	CITIGROUP GLOBAL MARKETS INC.		13,197,878	33,207,406	5,236	1.D
05990T-AM-9	BAFC 2015-R2 3A3 - CMO/RMBS		03/25/2021	Direct		38,185	38,185		1.D FM
05990T-BB-2	BAFC 2015-R2 8A2 - CMO/RMBS		02/25/2021	Direct		12,218	12,218		1.D FM

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
05991B-AE-5	BAFC 2015-R8 242 - CMO/RMBS		03/01/2021	Direct		17,440	17,440		1.D FM
06051G-FL-8	BANK OF AMERICA CORP		01/28/2021	J.P. MORGAN SECURITIES LLC		5,110,908	4,400,000	51,425	2.A FE
06051G-GM-5	BANK OF AMERICA CORP		03/31/2021	REINSURANCE		5,682,832	5,000,000	92,543	1.G FE
06051G-HM-4	BANK OF AMERICA CORP		01/20/2021	J.P. MORGAN SECURITIES LLC		4,720,000	4,000,000	84,945	1.G FE
06051G-HO-5	BANK OF AMERICA CORP		01/20/2021	J.P. MORGAN SECURITIES LLC		14,763,496	12,700,000	231,320	1.F FE
06051G-JD-2	BANK OF AMERICA CORP		01/28/2021	J.P. MORGAN SECURITIES LLC		9,637,370	9,500,000	14,619	1.F FE
06051G-JN-0	BANK OF AMERICA CORP		03/08/2021	BANK OF AMERICA SECURITIES		3,000,000	3,000,000		1.F FE
06762F-AA-9	BARRINGS CLO LTD 2021-I - CDO	C.	03/04/2021	J.P. Morgan Securities LLC		4,000,000	4,000,000		1.D
06849U-AD-7	BARRICK (PD) AUSTRALIA FINANCE PTY LTD	C.	03/25/2021	JEFF GA		3,702,216	2,800,000	75,896	2.A FE
07025A-AA-1	BARK 1 E - CDO	C.	03/04/2021	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000		1.D
07274N-AN-3	BAYER US FINANCE II LLC		01/07/2021	JEFFRIES FINANCE LLC		5,991,550	5,000,000	10,278	2.A FE
07274N-AO-6	BAYER US FINANCE II LLC		01/12/2021	GOLDMAN SACHS & CO		20,377,920	16,000,000	41,167	2.A FE
07274N-BF-9	BAYER US FINANCE II LLC		01/12/2021	GOLDMAN SACHS & CO		6,123,461	5,300,000	115,952	2.A FE
0778FP-AF-6	BELL TELEPHONE COMPANY OF CANADA OR BELL	C.	03/30/2021	NATIONAL FINANCIAL SERVICES CO		787,710	775,000	1,100	2.A FE
08162M-AC-2	BMARK 2020-B17 D - CMB		03/04/2021	Various		11,184,866	13,352,000	5,842	2.B FE
08186V-AG-5	BENEFIT STREET PARTNERS CLO XXIII LTD. -	C.	03/30/2021	Direct		26,500,000	26,500,000		1.D
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		01/05/2021	Various		1,731,114	1,750,000		1.C FE
09062X-AD-5	BIOGEN INC		03/01/2021	Various		54,826,857	41,566,000	869,944	1.G FE
09539H-AF-4	BLUE EAGLE 2018-1 LLC		01/01/2021	Reclassification		(32,875,989)	(29,286,955)		5.B
09659W-2D-5	BNP PARIBAS SA	C.	02/19/2021	JP MORGAN SECURITIES LLC		27,287,500	25,000,000	103,125	1.G FE
09659W-2K-9	BNP PARIBAS SA	C.	02/18/2021	GS GA		15,057,980	14,000,000	46,289	1.G FE
09857L-AR-9	BOOKING HOLDINGS INC		01/20/2021	J.P. MORGAN SECURITIES LLC		19,344,572	15,800,000	200,956	1.G FE
099724-AM-8	BORGWARNER INC		01/28/2021	J.P. MORGAN SECURITIES LLC		3,506,038	2,975,000	49,583	2.A FE
101137-AL-1	BOSTON SCIENTIFIC CORP		01/12/2021	GOLDMAN SACHS & CO		8,242,083	5,300,000	194,352	2.C FE
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		03/04/2021	Various		850,739	795,648	3,161	1.G FE
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	C.	01/20/2021	J.P. MORGAN SECURITIES INC.		19,446,872	11,800,000	116,730	2.B FE
11134L-AH-2	BROADCOM CORP		02/23/2021	JP MORGAN SECURITIES LLC		4,978,935	4,500,000	19,375	2.C FE
11135F-BC-4	BROADCOM INC		01/08/2021	GOLDMAN		5,689,900	5,000,000	56,792	2.C FE
11135F-BK-6	BROADCOM INC		03/31/2021	Direct		5,038,848	5,000,000		2.C FE
11135F-BL-4	BROADCOM INC		03/31/2021	Direct		3,757,178	3,725,000		2.C FE
11271R-AB-5	BROOKFIELD FINANCE LLC		01/26/2021	CITIGROUP GLOBAL MARKETS INC.		263,075	250,000	2,468	1.G FE
114259-AG-7	BROOKLYN UNION GAS CO		01/12/2021	GOLDMAN SACHS & CO		6,595,002	5,300,000	74,861	1.G FE
114259-AT-1	BROOKLYN UNION GAS CO		01/20/2021	J.P. MORGAN SECURITIES LLC		8,479,892	7,376,000	109,282	1.G FE
114259-AU-8	BROOKLYN UNION GAS CO	C.	01/12/2021	GOLDMAN SACHS & CO		6,803,769	5,300,000	85,876	1.G FE
12189L-AC-5	BURLINGTON NORTHERN SANTA FE LLC		01/05/2021	CROSS TRADE		137,456	100,000	1,782	1.E FE
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		02/24/2021	CITIGROUP GLOBAL MARKETS INC.		886,485	750,000	6,139	1.G FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		02/24/2021	CREDIT SUISSE SECURITIES		97,318	92,546	92	1.A FE
12529H-AC-3	CFMT 20AB1 M2 - CMO/RMBS		03/01/2021	Direct		20,606	20,606		1.F FE
12530M-AG-0	SORT 2021-1 B1 - ABS		03/10/2021	GOLDMAN, SACHS & CO.		99,996	100,000		1.G FE
12550M-AN-0	C1FC 2015-111 CR - CDO		03/29/2021	CROSS TRADE		246,250	250,000	924	1.F FE
12550T-BC-8	C1FC 2015-1V AR2 - CDO	C.	03/17/2021	CROSS TRADE		1,250,000	1,250,000	285	1.C FE
125523-AJ-9	CIGNA CORP		03/05/2021	J.P. MORGAN SECURITIES INC.		19,477,780	16,100,000	51,520	2.B FE
125896-BN-9	CMS ENERGY CORP		02/02/2021	GS GA		5,809,160	4,523,000	93,711	2.B FE
12642Y-DA-9	CSMC 2009-16R 5A3 - CMO/RMBS		01/01/2021	Direct		3,187	3,187		1.D FM
12643H-AN-0	CSMC 2010-3R 2A5 - CMO/RMBS		03/19/2021	AMHERST PIERPONT SECURITIES LLC		9,019,223	11,807,442	31,302	1.D
12648J-GG-0	CSMC 2014-4R 242 - CMO/RMBS		02/01/2021	Direct		142,955	142,955		1.D
12648J-GG-0	CSMC 2014-4R 242 - CMO/RMBS		03/01/2021	Direct		16,916	16,916		1.D
12649F-EG-9	CSMC 2014-11R 162 - CMO/RMBS		03/19/2021	Various		12,593,550	20,577,238	40,437	1.D
12649H-AC-8	CSMC SERIES 2014-12R - CMO		01/31/2021	Direct		21,883	21,883		1.D
12649W-BA-8	CSMC 2015-3R 6A2 - CMO/RMBS		01/01/2021	Direct		41,085	41,085		4.B
1301ET-AA-0	CALIFORNIA ENDOWMENT		01/20/2021	Various		1,250,000	1,250,000		1.A FE
133131-AZ-5	CAMDEN PROPERTY TRUST		02/18/2021	GS GA		5,376,350	5,000,000	37,722	1.G FE
13607G-RK-2	CANADIAN IMPERIAL BANK OF COMMERCE	C.	03/24/2021	Direct		606,338	600,000	1,457	1.F FE
136385-AC-5	CANADIAN NATURAL RESOURCES LTD	C.	03/31/2021	REINSURANCE		7,954,387	6,000,000	91,200	2.C FE
14040H-BK-0	CAPITAL ONE FINANCIAL CORP		02/23/2021	JP MORGAN SECURITIES LLC		4,991,445	4,500,000	12,656	2.B FE

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SCHEDULE D - PART 3

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14149Y-BA-5	CARDINAL HEALTH INC		.02/19/2021	JP MORGAN SECURITIES LLC		5,468,950	5,000,000	47,639	2.B FE
14149Y-BM-9	CARDINAL HEALTH INC		.03/01/2021	Morgan Stanley		29,029,894	26,325,000	249,140	2.B FE
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC		.03/01/2021	Morgan Stanley		10,599,031	8,331,000	199,163	2.A FE
14448C-AN-4	CARRIER GLOBAL CORP		.02/19/2021	JP MORGAN SECURITIES LLC		10,502,700	10,000,000	4,982	2.C FE
14856G-AA-8	CLAST 2021-1 A - ABS		.01/20/2021	GOLDMAN, SACHS & CO.		999,972	1,000,000		1.F FE
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES CORP		.03/24/2021	Direct		543,566	520,000	4,273	1.F FE
14913R-2D-8	CATERPILLAR FINANCIAL SERVICES CORP		.03/24/2021	Direct		603,716	600,000	845	1.F FE
14913R-2K-2	CATERPILLAR FINANCIAL SERVICES CORP		.02/22/2021	MLPFS INC FIXED INCOME		5,213,035	5,225,000		1.F FE
15189W-AH-3	CENTERPOINT ENERGY RESOURCES CORP		.02/01/2021	DEUTSCHE BANK SECURITIES, INC.		4,657,271	3,350,000	9,799	2.A FE
15674L-AC-0	CERB 32 B - CDO	C.	.03/30/2021	WELLS FARGO SECURITIES LLC		250,000	250,000		1.D
15674L-AE-6	CERB 32 C - CDO	C.	.03/30/2021	WELLS FARGO SECURITIES LLC		250,000	250,000		1.D
166756-AU-0	CHEVRON USA INC		.02/02/2021	JEFF GA		12,312,180	9,000,000	103,688	1.C FE
166756-AX-4	CHEVRON USA INC		.03/19/2021	Various		687,818	600,000	9,631	1.D FE
166764-BL-3	CHEVRON CORP		.02/23/2021	JP MORGAN SECURITIES LLC		4,970,420	4,550,000	36,962	1.D FE
16678W-AB-2	COMFC 2006-2 A2 - CMO/RMBS		.01/08/2021	CITIGROUP GLOBAL MARKETS INC.		5,975,686	7,133,983		1.D FM
171239-AG-1	CHUBB INA HOLDINGS INC		.03/24/2021	Direct		289,822	280,000	107	1.F FE
172967-LD-1	CITIGROUP INC		.02/23/2021	JP MORGAN SECURITIES LLC		4,978,072	4,400,000	21,379	2.A FE
172967-MQ-1	CITIGROUP INC		.01/08/2021	GOLDMAN, SACHS & CO.		2,709,925	2,500,000	20,275	1.G FE
17308C-CS-3	CITIGROUP INC		.01/20/2021	J.P. MORGAN SECURITIES LLC		8,907,250	8,200,000	52,196	1.G FE
17323F-AB-6	CMLTI 2014-10 1A2 - CMO/RMBS		.03/25/2021	Direct		2,156	2,156		1.D FM
17323F-AG-5	CMLTI 2014-10 3A2 - CMO/RMBS		.02/25/2021	Direct		17,908	17,908		1.D
17323F-AG-5	CMLTI 2014-10 3A2 - CMO/RMBS		.03/25/2021	Direct		37,057	37,057		1.D
17323N-AB-9	CMLTI 2015-2 1A2 - CMO/RMBS		.03/25/2021	Direct		252	252		1.D FM
17327C-AM-5	CITIGROUP INC		.01/28/2021	J.P. MORGAN SECURITIES LLC		10,010,200	10,000,000	935	1.G FE
18551P-AD-1	CLECO CORPORATE HOLDINGS LLC		.03/01/2021	Morgan Stanley		28,992,969	25,075,000	422,588	2.C FE
191216-BS-8	COCA-COLA CO		.03/24/2021	Direct		487,399	445,000	5,260	1.F FE
191216-CV-0	COCA-COLA CO		.03/24/2021	Direct		441,250	460,000	2,404	1.E FE
191216-DL-1	COCA-COLA CO		.03/01/2021	GOLDMAN, SACHS & CO.		492,010	500,000		1.E FE
19260M-AA-4	COIN 2017-1 A2 - ABS		.01/26/2021	Various		8,705,813	8,662,500	1,673	2.B FE
19736R-AE-1	CECLO 27 A2A - CDO		.03/29/2021	CROSS TRADE		249,688	250,000	884	1.C FE
20030N-CM-1	COMCAST CORP		.03/01/2021	Various		54,848,385	42,279,000	636,341	1.G FE
20030N-DH-1	COMCAST CORP		.03/05/2021	J.P. MORGAN SECURITIES INC.		30,001,062	27,300,000	449,313	1.G FE
20030N-DP-3	COMCAST CORP		.02/25/2021	U.S. Bank		1,067,838	1,250,000	1,361	1.G FE
201615-CY-5	CITIFINANCIAL CREDIT CO		.01/28/2021	J.P. MORGAN SECURITIES LLC		4,191,468	3,308,000		2.A FE
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA	C.	.03/30/2021	GS GA		21,361,560	22,000,000	32,853	2.A FE
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	C.	.03/02/2021	Morgan Stanley & Co. LLC		1,000,000	1,000,000		2.A FE
205887-CD-2	CONAGRA BRANDS INC		.01/08/2021	MORGAN STANLEY		9,867,450	7,500,000	78,396	2.C FE
205887-CE-0	CONAGRA BRANDS INC		.03/01/2021	Various		35,960,944	26,201,000	342,033	2.C FE
209111-EB-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		.03/31/2021	REINSURANCE		5,062,222	5,000,000	146,875	2.A FE
209111-FD-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		.03/01/2021	Morgan Stanley		5,932,850	5,000,000	103,833	1.G FE
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK		.03/01/2021	Morgan Stanley		6,778,781	5,913,000	73,173	1.G FE
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		.03/01/2021	MORGAN STANLEY & CO. LLC		16,195,464	14,268,000	237,959	1.G FE
21036P-AQ-1	CONSTELLATION BRANDS INC		.01/28/2021	J.P. MORGAN SECURITIES LLC		7,995,066	7,015,000	39,654	2.B FE
21036P-BG-2	CONSTELLATION BRANDS INC		.03/30/2021	U.S. Bank		783,443	750,000	11,719	2.C FE
210371-AF-7	EXELON CORP		.03/30/2021	GS GA		14,074,600	10,000,000		2.B FE
21684A-AA-4	COOPERATIVE RABOBANK UA	C.	.03/24/2021	Direct		333,555	300,000	4,394	2.A FE
219350-BK-0	CORNING INC		.01/12/2021	GOLDMAN SACHS & CO		25,780,942	18,700,000	163,963	2.A FE
225313-AN-5	CREDIT AGRICOLE SA	C.	.03/30/2021	Various		10,933,809	11,570,000	41,821	2.A FE
225401-AM-0	CREDIT SUISSE GROUP AG	C.	.02/19/2021	J.P. MORGAN SECURITIES INC.		7,410,130	7,000,000	81,680	2.A FE
225401-AT-5	CREDIT SUISSE GROUP AG	C.	.03/26/2021	TRANS		1,874,199	1,915,000	3,957	2.A FE
22541S-EG-9	CSFB 2004-AR3 6M3 - RMBS		.03/16/2021	AMHERST PIERPONT SECURITIES LLC		3,234,753	3,104,753	4,467	1.D
22550L-2D-2	CREDIT SUISSE AG (NEW YORK BRANCH)		.03/24/2021	Direct		608,445	600,000	2,333	1.E FE
22822V-AC-5	CROWN CASTLE INTERNATIONAL CORP		.02/23/2021	JP MORGAN SECURITIES LLC		4,967,402	4,450,000	32,015	2.C FE
22822V-AQ-4	CROWN CASTLE INTERNATIONAL CORP		.01/12/2021	GOLDMAN SACHS & CO		20,832,230	17,800,000	26,675	2.C FE
22877L-AG-2	CRSNT TRUST 2021-MOON - CMBS		.03/31/2021	GS GA		12,321,250	12,321,250		1.D

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22877L-AH-0	CRSNT TRUST 2021-MOON - CMBS		03/31/2021	GS GA		12,500,000	12,500,000		1.D
23338V-AD-8	DTE ELECTRIC CO		03/25/2021	BARCLAY INVESTMENTS, INC.		5,367,000	5,367,000	56,413	1.E FE
244199-BK-0	DEERE & CO		03/30/2021	BNP SECURITIES		564,810	500,000	8,646	1.F FE
25156W-AE-8	DMSI 2007-RSB 2A2 - CMO/RMBS		01/14/2021	AMHERST PIERPONT SECURITIES		4,540,859	7,646,403	807	6. FE
25243Y-BE-8	DIAGEO CAPITAL PLC	C.	03/30/2021	GS GA		10,201,675	10,530,000	94,478	1.G FE
254687-FY-7	WALT DISNEY CO		01/05/2021	CROSS TRADE		290,355	250,000	1,337	1.G FE
25468P-DM-5	TWDC ENTERPRISES 18 CORP		02/23/2021	JP MORGAN SECURITIES LLC		5,004,192	4,800,000	6,167	2.A FE
25746U-BD-0	DOMINION ENERGY INC		01/28/2021	SEAPORT		20,074,063	13,130,000	117,441	2.B FE
260543-CG-6	DOW CHEMICAL CO		01/11/2021	MORGAN STANLEY		12,117,900	10,000,000	70,486	2.C FE
26078J-AF-7	DUPONT DE NEMOURS INC		03/05/2021	J.P. MORGAN SECURITIES INC.		29,707,030	23,000,000	394,684	2.A FE
26113*-AA-7	DYAL CAP PARTNERS IV B SER B NT 3.65 02/		02/22/2021	Direct		2,275,000	2,275,000		1.F
26113B-AA-5	DYAL IV ISSUER A		02/22/2021	Direct		4,225,000	4,225,000		1.F
26442C-AA-2	DUKE ENERGY CAROLINAS LLC		01/07/2021	MORGAN STANLEY		7,286,000	5,000,000	33,889	1.G FE
26442R-AD-3	DUKE ENERGY PROGRESS LLC		03/01/2021	Morgan Stanley		5,898,850	5,000,000	53,028	1.F FE
268317-AQ-7	ELECTRICITE DE FRANCE SA	C.	03/01/2021	Morgan Stanley		22,438,941	18,071,000	347,867	2.A FE
26875P-AT-8	EOG RESOURCES INC		03/01/2021	Morgan Stanley		6,279,550	5,000,000	94,875	1.G FE
268789-AB-0	E ON INTERNATIONAL FINANCE BV	C.	01/15/2021	Various		22,700,865	15,342,000	217,607	2.B FE
278642-AF-0	EBAY INC		01/08/2021	MORGAN STANLEY		28,422,140	25,398,000	499,494	2.A FE
278865-AV-2	ECOLAB INC		02/23/2021	JP MORGAN SECURITIES LLC		5,004,616	4,600,000	39,330	2.A FE
283677-AW-2	EL PASO ELECTRIC CO		03/31/2021	REINSURANCE		19,420,318	15,000,000	340,000	2.B FE
29268B-AC-5	ENEL FINANCE INTERNATIONAL NV	C.	01/08/2021	Morgan Stanley		28,355,282	19,447,000	429,779	2.A FE
29268B-AF-8	ENEL FINANCE INTERNATIONAL NV	C.	03/30/2021	Various		16,728,424	12,020,000	257,320	2.A FE
29273R-BG-3	ENERGY TRANSFER OPERATING LP		01/08/2021	Various		7,898,940	7,000,000	163,479	2.C FE
29364E-AP-8	ENERGY CORP		03/30/2021	GS GA		7,732,240	8,000,000	13,867	2.B FE
29364W-BC-1	ENERGY LOUISIANA LLC		03/17/2021	CREDIT SUISSE SECURITIES (USA)		11,499,553	10,267,000	204,827	1.F FE
29364W-BH-0	ENERGY LOUISIANA LLC		03/30/2021	GS GA		2,953,740	3,000,000	4,113	1.F FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		02/08/2021	CROSS TRADE		96,073	100,000	9	2.A FE
29444U-BG-0	EQUINIX INC		01/28/2021	J.P. MORGAN SECURITIES LLC		2,699,505	2,627,000	2,102	2.C FE
29444U-BK-1	EQUINIX INC		01/28/2021	J.P. MORGAN SECURITIES LLC		998,470	1,000,000	3,167	2.C FE
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		02/17/2021	U.S. BANK, N.A.		263,695	250,000	3,208	1.G FE
30161N-AS-0	EXELON CORP		01/12/2021	GOLDMAN SACHS & CO		27,040,935	20,500,000	84,221	2.B FE
30231G-BF-8	EXXON MOBIL CORP		01/05/2021	SSB-CUSTODIAN		615,560	500,000	6,399	1.C FE
30231G-BG-6	EXXON MOBIL CORP		03/05/2021	J.P. MORGAN SECURITIES INC.		5,064,532	4,400,000	89,905	1.D FE
30251B-AC-2	FMR LLC		01/12/2021	GOLDMAN SACHS & CO		14,974,498	9,800,000	53,083	1.E FE
30251B-AE-8	FMR LLC		01/12/2021	GOLDMAN SACHS & CO		3,652,992	2,700,000	62,959	1.E FE
30610G-AA-1	FLCON 2019-1 A - ABS	D.	01/22/2021	CREDIT SUISSE SECURITIES		185,350	184,888	203	2.B FE
31428X-AX-4	FEDEX CORP		03/31/2021	REINSURANCE		5,963,110	5,000,000	51,722	2.B FE
31428X-CA-2	FEDEX CORP		03/01/2021	Various		44,179,354	33,101,000	381,027	2.B FE
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	J.P. Morgan Securities LLC		496,975	500,000		2.B FE
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		01/14/2021	Various		546,478	500,000	1,511	2.B FE
316773-CH-1	FIFTH THIRD BANCORP		03/05/2021	Various		38,675,540	23,500,000	184,021	2.B FE
31735R-AC-1	FAHB 21HB1 M2 - CMO/RMBS		02/17/2021	NOMURA SECURITIES/FIXED INCOME		100,000	100,000		1.G FE
32010L-AJ-3	NIISTR 161R DR - CDO		02/25/2021	BROWNSTONE INVESTMENT GROUP LLC		5,000,000	5,000,000	25,384	2.C FE
34354P-AF-2	FLOWSERVE CORP		02/01/2021	RBC CAPITAL MARKETS, LLC		106,549	100,000	1,283	2.C FE
35137L-AK-1	FOX CORP		03/01/2021	MORGAN STANLEY & CO. LLC		29,283,871	22,174,000	130,511	2.B FE
361448-BH-5	GATX CORP		02/01/2021	Various		1,758,497	1,758,000		2.B FE
36166N-AA-1	GE CAPITAL FUNDING LLC		02/19/2021	JP MORGAN SECURITIES LLC		7,679,560	7,000,000	65,742	2.A FE
36166N-AB-9	GE CAPITAL FUNDING LLC		01/20/2021	J.P. MORGAN SECURITIES LLC		19,428,279	16,700,000	136,754	2.A FE
362334-BR-4	GSA 2006-3 A2 - RMBS		03/18/2021	GS GA		15,918,595	31,997,175	11,057	1.D
36290X-AS-5	GSMS 21RENT E - CMBS		02/12/2021	Various		7,330,200	7,330,200		3.C
36262A-AD-6	GSMS 21PJ3 A4 - CMO/RMBS		03/12/2021	GOLDMAN, SACHS & CO.		761,250	750,000	1,563	1.B FE
369604-BX-0	GENERAL ELECTRIC CO		01/11/2021	MORGAN STANLEY		8,806,824	7,615,000	64,728	2.A FE
36962G-3P-7	GENERAL ELECTRIC CO		01/27/2021	J.P. MORGAN SECURITIES LLC		11,825,829	8,773,000	21,476	2.B FE
36962G-4B-7	GENERAL ELECTRIC CO		03/01/2021	Various		54,970,251	38,158,000	219,651	2.B FE
37045X-BQ-8	GENERAL MOTORS FINANCIAL COMPANY INC		02/23/2021	JP MORGAN SECURITIES LLC		4,988,806	4,450,000	68,728	2.C FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
37045X-CS-3	GENERAL MOTORS FINANCIAL COMPANY INC		.01/20/2021	J.P. MORGAN SECURITIES LLC		19,377,097	15,700,000	12,320	2.C FE
375558-AW-3	GILEAD SCIENCES INC		.03/24/2021	TRANS		657,792	600,000	10,730	2.A FE
376535-60-5	GLADSTONE CAPITAL CORP		.01/01/2021	Reclassification		2,487,000	2,500,000		1.G PL
38178B-AE-1	GOCAP 19BR2 B2R - CDO	C.	.03/18/2021	GREENSLEDGE CAPITAL MARKETS		22,890,000	22,890,000		1.C FE
390320-50-5	GREAT ELM CAPITAL CORP		.01/01/2021	Reclassification		2,013,600	2,000,000		1.D
398079-BE-2	GREYWOLF CLO II LTD - CDO		.03/12/2021	GOLDMAN, SACHS & CO.		8,500,000	8,500,000		1.D
398079-BG-7	GREYWOLF CLO II LTD - CDO		.03/12/2021	GOLDMAN, SACHS & CO.		8,500,000	8,500,000		1.D
39809T-AU-1	GIWOLF B2R - CDO	C.	.02/10/2021	J.P. MORGAN SECURITIES INC.		10,000,000	10,000,000		1.F FE
40172C-AL-5	GUGGENHEIM CLO 2020-1 LTD. - CDO	C.	.03/26/2021	GS GA		8,500,000	8,500,000		1.D
404280-BH-1	HSBC HOLDINGS PLC	C.	.03/31/2021	REINSURANCE		3,229,892	2,900,000	45,111	1.G FE
404280-CC-1	HSBC HOLDINGS PLC	C.	.01/20/2021	J.P. MORGAN SECURITIES LLC		18,971,974	16,600,000	109,920	1.F FE
404280-CM-9	HSBC HOLDINGS PLC	C.	.01/28/2021	J.P. MORGAN SECURITIES LLC		14,582,448	14,400,000	42,585	1.F FE
40434L-AB-1	HP INC		.01/28/2021	J.P. MORGAN SECURITIES LLC		3,852,636	3,509,000	12,866	2.B FE
40437W-AY-4	HLM 1914R CR2 - CDO	C.	.03/01/2021	J.P. MORGAN SECURITIES INC.		13,500,000	13,500,000		1.F FE
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		.01/28/2021	BARCLAYS CAPITAL INC		2,983,470	3,000,000		4.A FE
42218S-AF-5	HEALTH CARE SERVICE CORP		.03/17/2021	STIFEL NICOLAUS & COMPANY INC.		346,687	350,000	2,215	1.G FE
42218S-AH-1	HEALTH CARE SERVICE CORP		.01/05/2021	SSB-CUSTODIAN		106,501	100,000	329	1.G FE
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO		.03/01/2021	Morgan Stanley		28,998,233	21,881,000	532,620	2.B FE
437076-BC-5	HOME DEPOT INC		.03/24/2021	Direct		326,779	300,000	1,250	1.F FE
437076-CD-2	HOME DEPOT INC		.03/30/2021	NATIONAL FINANCIAL SERVICES CO		727,755	700,000	10,813	1.F FE
440405-AE-8	HORZN 181 A - ABS		.01/22/2021	CREDIT SUISSE SECURITIES		1,764,092	1,746,625	2,379	1.G FE
44107T-AY-2	HOST HOTELS & RESORTS LP		.01/20/2021	J.P. MORGAN SECURITIES LLC		19,356,624	18,900,000	65,559	2.C FE
444859-BB-7	HUMANA INC		.03/30/2021	MORGAN STANLEY & CO. LLC		3,993,823	3,430,000	52,879	2.C FE
449250-AE-9	IOG 212 B2 - CDO	C.	.03/02/2021	Morgan Stanley		5,000,000	5,000,000		1.C FE
45005*-AC-4	IRG INDUSTRIAL LLC		.03/03/2021	Direct		9,000,000	9,000,000		1.D
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC	C.	.01/20/2021	J.P. MORGAN SECURITIES LLC		19,443,643	17,300,000	327,739	2.B FE
453140-AF-2	IMPERIAL BRANDS FINANCE PLC	C.	.02/19/2021	JP MORGAN SECURITIES LLC		7,832,370	7,000,000	26,444	2.B FE
455434-BS-8	INDIANAPOLIS POWER & LIGHT CO		.03/19/2021	J.P. MORGAN SECURITIES INC.		14,659,097	12,609,000	36,216	1.F FE
45660L-5C-9	INDX 2005-AR33 4A1 - CMO/RMBS		.03/16/2021	AMHERST PIERPONT SECURITIES LLC		2,687,911	2,767,476	3,611	1.D
458140-BM-1	INTEL CORP		.03/01/2021	Various		37,102,308	27,992,000	456,836	1.E FE
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP		.02/23/2021	JP MORGAN SECURITIES LLC		4,993,245	4,500,000	41,250	1.F FE
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		.03/05/2021	Various		40,282,487	34,150,000	442,283	1.F FE
459200-KJ-9	INTERNATIONAL BUSINESS MACHINES CORP		.02/18/2021	GS GA		5,047,400	5,000,000	26,271	1.F FE
460146-CC-5	INTERNATIONAL PAPER CO		.01/12/2021	GOLDMAN SACHS & CO		9,114,728	5,300,000	37,144	2.B FE
460146-CH-4	INTERNATIONAL PAPER CO		.03/25/2021	Various		31,738,885	22,129,000	245,517	2.B FE
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		.02/23/2021	Morgan Stanley & Co. LLC		997,830	1,000,000		2.B FE
46115H-BN-6	INTESA SANPAOLO SPA	C.	.01/12/2021	GOLDMAN SACHS & CO		26,453,182	21,400,000	310,122	2.B FE
462613-AN-0	IPALCO ENTERPRISES INC		.01/20/2021	J.P. MORGAN SECURITIES LLC		8,060,500	7,000,000	66,938	2.C FE
46625H-JH-4	JPMORGAN CHASE & CO		.03/24/2021	Direct		1,556,755	1,475,000	7,867	1.F FE
46646J-AE-1	JPMCC 2016-WIKI C - CMBS		.01/08/2021	WELLS FARGO SECURITIES, LLC		5,012,500	5,000,000	5,429	1.D FM
46651T-AA-9	HENDR 181 A - RMBS		.01/11/2021	BARCLAYS CAPITAL INC FIXED INC		451,966	451,878	1,314	1.A FE
478160-CT-9	JOHNSON & JOHNSON		.03/11/2021	CROSS TRADE		3,514,240	4,000,000	4,628	1.A FE
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		.02/08/2021	CROSS TRADE		53,384	50,000	831	1.F FE
485134-BH-2	EVERGY METRO INC		.03/31/2021	REINSURANCE		13,349,283	10,000,000	228,556	1.F FE
485134-BQ-2	EVERGY METRO INC		.03/17/2021	Various		5,613,150	5,000,000	54,833	1.F FE
49337W-AJ-9	NATIONAL GRID USA		.03/31/2021	REINSURANCE		5,069,854	5,026,000	145,829	2.B FE
49338C-AA-1	KEYSPAN GAS EAST CORP		.01/08/2021	MORGAN STANLEY		28,723,594	20,335,000	331,980	1.G FE
501044-DM-0	KROGER CO		.03/16/2021	CITIGROUP GLOBAL MARKETS, INC		7,165,412	5,630,220	53,206	2.B FE
50220P-AE-3	LSEGA FINANCING PLC	C.	.03/25/2021	Bank of America Merrill Lynch		7,213,895	7,250,000		1.G FE
50247V-AB-5	LYB INTERNATIONAL FINANCE BV	C.	.03/25/2021	MORGAN STANLEY & CO. LLC		3,700,050	3,000,000	32,375	2.C FE
50540R-AS-1	LABORATORY CORPORATION OF AMERICA HOLDIN		.03/25/2021	BNP PARIBAS USA		3,516,330	3,000,000	22,717	2.B FE
512807-AW-8	LAM RESEARCH CORP		.03/30/2021	DEUTSCHE BANK SECURITIES, INC.		790,771	825,000	6,984	1.G FE
525161-AA-3	LXS 2006-GP4 1A1 - RMBS		.03/31/2021	Various		4,019,249	4,165,024	399	1.D FM
52519B-AC-4	LMT 2007-7 1A1 - CMO/RMBS		.01/20/2021	Various		7,352,418	12,504,409		1.D
525226-AL-0	LXS 2006-12N A4A - RMBS		.03/25/2021	Direct		3,623	3,623		1.D FM

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CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
525229-AG-5	LXS 2006-10N A4A - RMBS		03/25/2021	Direct		2,994	2,994		1.D FM
52524M-AD-1	LXS 2007-9 A3 - RMBS		03/25/2021	Direct		84	84		1.D FM
53218C-AN-0	LIFE 21BMR G - CMBS		03/18/2021	USBK		9,000,000	9,000,000		4.C
53944Y-AB-9	LLOYDS BANKING GROUP PLC	C.	01/28/2021	J.P. MORGAN SECURITIES LLC		14,646,402	12,700,000	208,333	2.A FE
539830-BB-4	LOCKHEED MARTIN CORP		03/30/2021	JEFF GA		14,896,310	13,000,000	155,791	1.G FE
539830-BO-1	LOCKHEED MARTIN CORP		03/30/2021	Amherst Securities Group LLC		785,194	825,000	6,802	1.G FE
549271-AF-1	LUBRIZOL CORP		03/31/2021	REINSURANCE		15,536,677	11,030,000	358,475	1.C FE
55336V-AJ-9	MPLX LP		02/19/2021	JP MORGAN SECURITIES LLC		8,005,690	7,000,000	77,729	2.B FE
55336V-AK-6	MPLX LP		01/28/2021	J.P. MORGAN SECURITIES LLC		14,615,552	12,800,000	220,000	2.B FE
55336V-BP-4	MPLX LP		03/01/2021	Morgan Stanley		27,447,120	24,000,000	318,933	2.B FE
55336V-BR-0	MPLX LP		02/23/2021	JP MORGAN SECURITIES LLC		4,970,658	4,900,000	44,542	2.B FE
55375K-AJ-5	MSSG 2017-237P D - CMBS		01/04/2021	J.P. MORGAN SECURITIES LLC		1,170,313	1,175,000	610	1.D FM
556079-AC-5	MACQUARIE BANK LTD	C.	01/20/2021	J.P. MORGAN SECURITIES LLC		4,251,936	3,900,000	19,237	2.B FE
556079-AD-3	MACQUARIE BANK LTD	C.	02/23/2021	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		2.B FE
55608J-AP-3	MACQUARIE GROUP LTD	C.	01/20/2021	J.P. MORGAN SECURITIES LLC		1,209,980	1,000,000	979	1.G FE
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		02/24/2021	WELLS FARGO SECURITIES LLC		100,546	100,000	1,920	2.A FE
56035L-AE-4	MAIN STREET CAPITAL CORP		01/12/2021	RBC CAPITAL MARKETS, LLC		8,910,360	9,000,000		2.C FE
571676-AF-2	MARS INC		03/30/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		790,930	700,000		1.F FE
571676-AL-9	MARS INC		03/24/2021	Direct		387,890	420,000	1,308	1.F FE
574599-BR-6	MASCO CORP		02/19/2021	Various		998,828	1,000,000		2.B FE
57629W-CZ-1	MASSMUTUAL GLOBAL FUNDING II		03/04/2021	JP MORGAN SECURITIES LLC		2,746,068	2,750,000		1.B FE
57636Q-AT-1	MASTERCARD INC		03/30/2021	Various		3,758,286	3,800,000	1,770	1.E FE
581557-BC-8	MCKESSON CORP		03/25/2021	MLPFS INC FIXED INCOME		3,870,068	3,250,000	6,172	2.B FE
582834-AP-2	WESTROCK MWV LLC		01/12/2021	GOLDMAN SACHS & CO		8,106,986	5,300,000	147,833	2.B FE
585495-BN-3	MELLO 21MTG1 A19 - CMO/RMBS		03/17/2021	BOFA SECURITIES INC.		1,507,187	1,500,000	2,188	1.A FE
58933Y-AR-6	MERCK & CO INC		03/24/2021	Direct		584,428	545,000	1,873	1.E FE
59022C-AJ-2	BANK OF AMERICA CORP		01/07/2021	J.P. MORGAN SECURITIES LLC		14,172,200	10,000,000	274,950	2.A FE
59024F-AB-0	MANA 2007-A2 A2A - RMBS		03/16/2021	GOLDMAN, SACHS & CO.		8,402,974	19,097,668	3,539	1.D
59156R-AJ-7	METLIFE INC		03/31/2021	REINSURANCE		3,517,974	2,500,000	46,927	1.G FE
594918-BR-4	MICROSOFT CORP		03/24/2021	Direct		319,934	300,000	940	1.B FE
606822-BU-7	MIITSUBISHI UFJ FINANCIAL GROUP INC	C.	02/18/2021	GS GA		4,038,640	4,000,000	7,964	1.G FE
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC	C.	03/24/2021	Direct		607,856	600,000	1,551	1.G FE
610335-20-0	MONROE CAPITAL CORP		01/01/2021	Reclassification		2,493,000	2,500,000		2.A PL
617446-8J-1	MORGAN STANLEY		03/24/2021	Direct		317,973	300,000	1,428	1.F FE
617446-8L-6	MORGAN STANLEY		02/18/2021	GS GA		5,307,200	5,000,000	11,246	1.F FE
617446-HD-4	MORGAN STANLEY		03/30/2021	GS GA		25,285,680	18,000,000		1.G FE
617482-V9-2	MORGAN STANLEY		03/05/2021	J.P. MORGAN SECURITIES INC.		17,331,912	11,700,000	93,234	1.G FE
61762B-BB-0	MSRR 2013-R3 4B2 - CMO/RMBS		02/01/2021	Direct		37,429	37,429		1.D FM
61762U-AH-6	MSRR 2013-R8 2B2 - CMO/RMBS		03/25/2021	Direct		29,584	29,584		1.D FM
617640-AB-6	MSRR 2014-R9 1B - CMO/RMBS		02/25/2021	Direct		11,081	11,081		1.D Z
617640-AB-6	MSRR 2014-R9 1B - CMO/RMBS		03/25/2021	Direct		3,424	3,424		1.D
62919T-AE-6	NMEF 21A D - ABS		03/10/2021	TRUIST SECURITIES, INC.		2,999,909	3,000,000		1.D
632525-AW-1	NATIONAL AUSTRALIA BANK LTD	C.	03/30/2021	Various		17,763,380	19,000,000	56,638	2.A FE
636180-BO-3	NATIONAL FUEL GAS CO		01/08/2021	Various		20,052,776	17,300,000	578,829	2.C FE
637432-NX-9	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/30/2021	GS GA		4,836,260	5,200,000	12,632	1.E FE
641062-AE-4	NESTLE HOLDINGS INC		03/24/2021	Direct		1,031,930	920,000	89	1.D FE
64110D-AK-0	NETAPP INC		03/30/2021	GS GA		9,962,500	10,000,000	74,250	2.B FE
64134J-AC-7	NELB 40 B - CDO	C.	03/17/2021	CROSS TRADE		249,688	250,000	132	1.C FE
64754L-AE-7	NMC 2 B2 - CDO	C.	02/26/2021	WELLS FARGO SECURITIES LLC		12,499,709	12,500,000		1.C FE
64952H-DT-7	NEW YORK LIFE GLOBAL FUNDING		03/24/2021	Direct		600,733	600,000	1,027	1.A FE
651229-AX-4	NEWELL BRANDS INC		03/31/2021	REINSURANCE		1,230,000	1,000,000	29,375	3.B FE
654106-AF-0	NIKE INC		02/23/2021	JP MORGAN SECURITIES LLC		4,967,874	4,650,000	34,972	1.E FE
654106-AM-5	NIKE INC		03/30/2021	JP MORGAN SECURITIES LLC		726,274	725,000	272	1.E FE
65539C-BF-2	NMFR 2011-4R 3A8 - CMO/RMBS		01/01/2021	Direct		924	924		1.D FM
65540X-AR-8	NMFR 155R 4A3 - CMO/RMBS		02/25/2021	Direct		117,294	117,294		1.D

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65541A-AF-3	MIRR 158R 244 - CMO/RMBS		03/25/2021	Various		10,776,663	20,521,526	5,556	1.D
665772-CA-5	NORTHERN STATES POWER CO		03/31/2021	REINSURANCE		6,343,589	5,000,000	55,417	1.F FE
668444-AP-7	NORTHWESTERN UNIVERSITY		01/05/2021	SSB-CUSTODIAN		109,682	100,000	392	1.B FE
66860T-AU-0	WOODS 20R CR - CDO	C.	01/08/2021	JP MORGAN SECURITIES LLC		12,750,000	12,750,000		1.F FE
67066G-AH-7	NVIDIA CORP		03/30/2021	MLPFS INC FIXED INCOME		767,688	725,000		1.G FE
67114E-AE-1	OFSBS 10 C - CDO	C.	01/28/2021	JEFFRIES FINANCE LLC		18,600,000	18,600,000		1.F FE
67515W-CN-4	OCTR 7R CR - CDO		03/03/2021	CREDIT SUISSE		5,000,000	5,000,000		1.F FE
677050-AK-2	OGLETHORPE POWER CORP		01/26/2021	AMHERST PIERPONT SECURITIES		5,623,160	4,965,000	35,769	2.A FE
678858-BS-9	OKLAHOMA GAS AND ELECTRIC CO		01/12/2021	GOLDMAN SACHS & CO		6,148,795	5,300,000	84,454	1.G FE
68389X-AM-7	ORACLE CORP		03/05/2021	J.P. MORGAN SECURITIES INC.		3,927,060	3,000,000	24,188	1.G FE
68389X-AW-5	ORACLE CORP		03/05/2021	J.P. MORGAN SECURITIES INC.		11,741,700	10,000,000	76,250	1.G FE
68389X-BJ-3	ORACLE CORP		01/12/2021	GOLDMAN SACHS & CO		26,120,659	22,300,000	443,522	1.G FE
68389X-BM-6	ORACLE CORP		02/23/2021	JP MORGAN SECURITIES LLC		4,954,292	4,600,000	13,544	1.G FE
68389X-BQ-7	ORACLE CORP		03/01/2021	Morgan Stanley		23,729,352	21,229,000	254,748	1.G FE
68389X-BT-1	ORACLE CORP		03/24/2021	TRANS		640,796	600,000	7,250	2.A FE
68389X-BW-4	ORACLE CORP		01/06/2021	Various		852,503	750,000	7,275	1.G FE
68389X-BX-2	ORACLE CORP		03/01/2021	Various		5,819,997	5,592,000	84,898	1.G FE
68902V-AM-9	OTIS WORLDWIDE CORP		03/30/2021	NATIONAL FINANCIAL SERVICES CO		794,968	800,000	3,437	2.B FE
690742-AG-6	OWENS CORNING		01/12/2021	GOLDMAN SACHS & CO		11,494,224	9,800,000	209,529	2.C FE
69352P-AJ-2	PPL CAPITAL FUNDING INC		01/12/2021	GOLDMAN SACHS & CO		6,726,018	5,300,000	87,597	2.B FE
69353R-EK-0	PNC BANK NA		03/24/2021	Direct		1,023,097	950,000	2,491	1.F FE
694032-AT-0	PACIFIC BELL TELEPHONE CO		03/31/2021	REINSURANCE		7,514,704	6,000,000	19,000	2.B FE
69700T-AJ-3	PF1XD 191R BR - CDO	C.	03/30/2021	GREENSLEDGE CAPITAL MARKETS		30,600,000	30,600,000		1.D
69700T-AL-8	PF1XD 191R CR - CDO	C.	03/30/2021	GREENSLEDGE CAPITAL MARKETS		8,500,000	8,500,000		1.D
70017K-AU-3	PAIA 171R B2R - CDO	C.	01/28/2021	J.P. MORGAN SECURITIES LLC		5,300,000	5,300,000		1.F FE
70450Y-AJ-2	PAYPAL HOLDINGS INC		03/30/2021	Morgan Stanley		773,117	775,000	8,396	2.A FE
713448-EP-9	PEPSICO INC		03/30/2021	Morgan Stanley		778,080	800,000	10,606	1.E FE
714046-AJ-8	PERKINELMER INC		03/04/2021	Various		999,990	1,000,000		2.B FE
717081-EV-1	PFIZER INC		03/05/2021	J.P. MORGAN SECURITIES INC.		1,144,240	1,000,000	19,333	1.F FE
718172-AM-1	PHILIP MORRIS INTERNATIONAL INC		01/11/2021	MORGAN STANLEY		8,024,900	6,500,000	45,816	1.F FE
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC		01/08/2021	MORGAN STANLEY		23,581,656	17,932,000	138,413	1.F FE
718172-BL-2	PHILIP MORRIS INTERNATIONAL INC		03/01/2021	Various		55,300,057	46,568,000	497,437	1.F FE
718546-AH-7	PHILLIPS 66		02/24/2021	Morgan Stanley & Co. LLC		1,002,915	750,000	14,076	2.A FE
72133K-AA-2	PIPK 7 E - CDO	C.	01/19/2021	BARCLAYS CAPITAL INC		3,250,000	3,250,000		3.C FE
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		02/23/2021	JP MORGAN SECURITIES LLC		4,961,572	4,450,000	74,723	3.A FE
737679-CZ-1	POTOMAC ELECTRIC POWER CO		03/25/2021	J.P. MORGAN SECURITIES INC.		6,215,450	5,000,000	88,500	1.F FE
740420-AB-3	PRETSL 26 A2 - CDO		03/22/2021	Direct					1.F PL
743263-AP-0	PROGRESS ENERGY INC		01/08/2021	Morgan Stanley		29,233,940	20,743,000	141,744	2.A FE
74340X-BP-5	PROLOGIS LP		03/30/2021	CITIGROUP GLOBAL MARKETS INC.		772,280	800,000	11,067	1.G FE
74460W-AA-5	PUBLIC STORAGE		01/28/2021	J.P. MORGAN SECURITIES LLC		3,105,115	3,100,000	904	1.F FE
745332-CH-7	PUGET SOUND ENERGY INC		03/17/2021	Various		18,853,736	15,700,000	91,534	1.F FE
747525-BP-7	QUALCOMM INC		03/30/2021	GS GA		23,019,250	25,000,000	150,104	1.G FE
74928X-AF-8	RBSSP 2009-6 1A2 - CMO/RMBS		03/25/2021	Direct		129,590	129,590		1.D FM
751150-AJ-2	RALI 2006-007 3A3 - RMBS		02/25/2021	Direct		18,308	18,308		1.D FM
754730-AH-2	RAYMOND JAMES FINANCIAL INC		03/30/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		779,333	750,000		2.A FE
761713-AZ-9	REYNOLDS AMERICAN INC		01/08/2021	MORGAN STANLEY		22,246,177	17,140,000	342,586	2.B FE
761713-BB-1	REYNOLDS AMERICAN INC		01/08/2021	MORGAN STANLEY		6,316,850	5,000,000	119,438	2.B FE
77340E-BE-5	ROCKT 171RR BRB - CDO		03/17/2021	CITIGROUP GLOBAL MARKETS, INC		14,750,000	14,750,000		1.D
775109-AZ-4	ROGERS COMMUNICATIONS INC	C.	02/02/2021	CITIGROUP GLOBAL MARKETS, INC		8,105,000	5,850,000	108,932	2.A FE
775109-BB-6	ROGERS COMMUNICATIONS INC	C.	03/25/2021	GS GA		3,873,480	3,250,000	6,319	2.A FE
78013X-W2-0	ROYAL BANK OF CANADA	C.	03/24/2021	TRANS		658,104	600,000	5,242	1.F FE
780641-AH-9	KONINKLIJKE KPN NV	C.	01/20/2021	J.P. MORGAN SECURITIES LLC		19,435,140	13,500,000	348,609	2.B FE
78397D-AB-4	SBL HOLDINGS INC		02/10/2021	RBC CAPITAL MARKETS, LLC		14,844,150	15,000,000		2.C FE
78485W-AG-4	STWD 2019-FL1 C - CDO/CMBS		03/30/2021	CROSS TRADE		499,375	500,000	485	1.G FE
797440-BF-0	SAN DIEGO GAS & ELECTRIC CO		03/31/2021	REINSURANCE		8,520,851	7,000,000	141,478	1.F FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
806605-AG-6	MERCK & CO INC		.03/31/2021	REINSURANCE		6,295,471	4,400,000	85,333	1.E FE
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C.	.03/05/2021	J.P. MORGAN SECURITIES INC.	18,400,000	26,688,464	18,400,000	273,700	1.D FE
82321U-AA-1	SHNTN 2015-1 A - ABS	C.	.01/29/2021	CITIGROUP GLOBAL MARKETS INC.		2,524,331	2,508,652	5,627	2.A FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C.	.01/28/2021	J.P. MORGAN SECURITIES LLC		6,446,236	5,800,000	65,991	2.B FE
82620K-BF-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C.	.03/30/2021	BARCLAY INVESTMENTS, INC.		9,633,800	10,000,000	15,972	1.E FE
828807-DK-0	SIMON PROPERTY GROUP LP		.01/20/2021	J.P. MORGAN SECURITIES LLC		5,129,320	4,900,000	2,525	1.G FE
83084U-AA-6	SKYLINE AIRCRAFT FIN CL B NOTES - ABS		.02/03/2021	Direct		4,600,000	4,600,000		2.B
835495-AJ-1	SONOCO PRODUCTS CO		.01/27/2021	CROSS TRADE		266,000	200,000	2,875	2.B FE
837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC		.03/31/2021	REINSURANCE		15,170,335	12,000,000	240,267	1.F FE
83851M-AW-7	SOUTH JERSEY GAS CO		.03/31/2021	REINSURANCE		12,810,569	10,000,000	103,550	1.G FE
842400-ES-8	SOUTHERN CALIFORNIA EDISON CO		.03/31/2021	REINSURANCE		13,085,916	10,000,000	126,667	2.A FE
842502-AB-2	GOLDEN STATE WATER CO		.03/31/2021	REINSURANCE		8,563,421	6,500,000	138,374	1.F FE
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO		.03/03/2021	JANE STREET CAPITAL, LLC		4,059,240	3,000,000	87,833	2.A FE
845743-BU-6	SOUTHWESTERN PUBLIC SERVICE CO		.03/03/2021	Various		4,797,506	4,800,000	50,750	1.G FE
85208H-AA-1	SPRTE 2017-1 A - ABS	C.	.01/29/2021	CITIGROUP GLOBAL MARKETS INC.		907,498	900,463	1,807	2.B FE
853254-AK-6	STANDARD CHARTERED PLC	C.	.01/08/2021	Morgan Stanley		3,809,550	3,000,000	1,325	2.B FE
853254-AN-0	STANDARD CHARTERED PLC	C.	.03/05/2021	Various		70,337,443	54,576,000	1,306,128	2.B FE
853254-BK-5	STANDARD CHARTERED PLC	C.	.03/30/2021	GS GA		10,494,139	9,700,000	20,978	2.B FE
853254-BS-8	STANDARD CHARTERED PLC	C.	.03/30/2021	GS GA		13,659,600	12,000,000		1.F FE
853254-BU-3	STANDARD CHARTERED PLC	C.	.01/15/2021	CITIGROUP GLOBAL MARKETS INC.		10,278,500	10,000,000	56,231	2.B FE
853254-BY-5	STANDARD CHARTERED PLC	C.	.02/19/2021	J.P. MORGAN SECURITIES INC.		8,445,192	8,400,000	9,018	1.F FE
857477-BP-7	STATE STREET CORP		.02/26/2021	MLPFS INC FIXED INCOME		1,495,590	1,500,000		1.F FE
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	C.	.03/30/2021	JP MORGAN SECURITIES LLC		778,929	775,000		2.B FE
86360K-BJ-6	SAMI 2006-AR3 3A1 - CMO/RMBS		.02/04/2021	AMHERST PIERPONT SECURITIES LLC		3,396,234	6,186,800		1.D
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP INC	C.	.02/18/2021	GS GA		10,921,460	11,000,000	97,521	2.A FE
86562M-CB-4	SUMITOMO MITSUI FINANCIAL GROUP INC	C.	.02/18/2021	GS GA		3,952,806	3,898,000	10,148	1.G FE
871829-BL-0	SYSCO CORP		.01/20/2021	J.P. MORGAN SECURITIES LLC		19,536,150	15,000,000	275,188	2.C FE
87236Y-AD-0	TD AMERITRADE HOLDING CORP		.01/08/2021	Various		7,746,760	7,000,000	71,191	1.F FE
87264A-BG-9	T-MOBILE USA INC		.02/23/2021	JP MORGAN SECURITIES LLC		4,980,987	4,950,000	2,063	2.C FE
87264A-BK-0	T-MOBILE USA INC		.01/29/2021	FIDUCIARY SSB		99,019	100,000	992	2.C FE
87305Q-CJ-8	TTX CO		.01/12/2021	GOLDMAN SACHS & CO		6,107,137	5,300,000	93,589	1.F FE
87406Q-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	C.	.03/30/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		789,393	825,000	5,966	2.B FE
88579Y-BB-6	3M CO		.03/24/2021	TRANS		649,641	600,000	2,221	1.E FE
88606W-AA-0	TBOLT 2017 A - ABS	C.	.01/22/2021	PERSHING LLC		627,347	622,677	801	1.G FE
89288C-AJ-8	TRALEE CLO VII LTD. - CDO	C.	.02/26/2021	J.P. MORGAN SECURITIES INC.		2,500,000	2,500,000		2.B
893526-BZ-9	TRANSCANADA PIPELINES LTD	C.	.03/01/2021	Morgan Stanley		14,197,680	9,450,000	96,075	2.A FE
894135-AC-6	TRAP XII A2A - CDO		.03/24/2021	MLPFS INC FIXED INCOME		2,648,336	3,247,500	2,114	1.F FE
89413C-AC-1	TRAP X A2 - CDO		.02/18/2021	PIPER SANDLER & CO.		6,531,551	8,006,000		2.B FE
89413G-AC-2	TRAP 12 A2 - CDO		.02/18/2021	PIPER SANDLER & CO.		8,916,629	10,798,000		2.B FE
89531F-AS-6	TRESTLES CLO 2017-1, LTD. - CDO	C.	.02/26/2021	Direct		3,000,000	3,000,000		1.F FE
89640Y-BE-3	TRNITS V1 CR2 - CDO	C.	.02/09/2021	J.P. MORGAN SECURITIES INC.		22,500,000	22,500,000		1.F FE
89641X-AE-5	TRINITAS CLO XV LTD. - CDO	C.	.03/25/2021	CREDIT SUISSE		3,000,000	3,000,000		1.D
89641X-AG-0	TRINITAS CLO XV LTD. - CDO	C.	.03/25/2021	CREDIT SUISSE		2,500,000	2,500,000		1.D
89788K-AA-4	TRUIST BANK		.03/30/2021	GS GA		9,831,500	10,000,000	12,500	1.G FE
898813-AM-2	TUCSON ELECTRIC POWER CO		.01/12/2021	GOLDMAN SACHS & CO		6,716,213	5,300,000	87,597	1.G FE
902133-AG-2	TYCO ELECTRONICS GROUP SA	C.	.03/25/2021	SEAPORT		7,441,050	5,000,000	176,146	1.G FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST 2020-		.01/25/2021	Various		14,000,000	14,000,000		2.C FE
911312-BW-5	UNITED PARCEL SERVICE INC		.03/01/2021	Various		28,912,693	20,756,000	464,473	1.G FE
91324P-CW-0	UNITEDHEALTH GROUP INC		.02/23/2021	JP MORGAN SECURITIES LLC		4,950,748	4,400,000	16,867	1.G FE
91324P-DX-7	UNITEDHEALTH GROUP INC		.03/24/2021	TRANS		1,399,338	1,420,000	10,256	1.G FE
91412N-BG-4	UNIVERSITY OF CHICAGO		.03/03/2021	Various		2,000,000	2,000,000		1.C FE
91913Y-AU-4	VALERO ENERGY CORP		.02/23/2021	JP MORGAN SECURITIES LLC		4,982,214	4,600,000	69,511	2.B FE
92343V-BE-3	VERIZON COMMUNICATIONS INC		.01/22/2021	AMHERST PIERPONT SECURITIES		7,613,700	6,000,000	67,292	2.A FE
92343V-CR-3	VERIZON COMMUNICATIONS INC		.03/24/2021	TRANS		659,383	600,000	8,400	2.A FE
92343V-FS-8	VERIZON COMMUNICATIONS INC		.03/24/2021	TRANS		1,141,361	1,160,000	3,424	2.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
925524-AX-8	VIACOMCBS INC		.03/05/2021	J.P. MORGAN SECURITIES INC		15,957,834	11,400,000	280,844	2.B FE
92553P-AU-6	VIACOMCBS INC		.03/05/2021	Various		20,090,000	16,864		2.B FE
92556H-AC-1	VIACOMCBS INC		.03/01/2021	Various		42,453,114	34,169,000	350,498	2.B FE
92558W-AN-2	VIBR 12 B3 - CDO	C.	.02/18/2021	BNP PARIBAS USA		9,000,000	9,000,000		1.F FE
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO		.03/31/2021	REINSURANCE		26,773,940	20,000,000	253,333	2.A FE
92826C-AD-4	VISA INC		.03/24/2021	TRANS		1,274,499	1,155,000	10,207	1.D FE
92936U-AE-9	WP CAREY INC		.02/23/2021	Various		8,634,096	7,518,000	118,830	2.B FE
92936U-AG-4	WP CAREY INC		.01/25/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		1,953,314	1,900,000	13,047	2.B FE
931142-ED-1	WALMART INC		.03/24/2021	TRANS		1,121,820	1,005,000	8,820	1.C FE
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		.01/12/2021	Various		20,375,851	17,900,000	132,453	2.B FE
931427-AR-9	WALGREENS BOOTS ALLIANCE INC		.01/12/2021	GOLDMAN SACHS & CO		16,012,139	14,300,000	79,425	2.B FE
94949L-AN-0	WELF 162R A2R - CDO	C.	.03/29/2021	CROSS TRADE		749,063	750,000	2,819	1.C FE
94974B-GL-8	WELLS FARGO & CO		.01/28/2021	J.P. MORGAN SECURITIES LLC		14,617,500	12,500,000	13,438	2.B FE
95000U-2G-7	WELLS FARGO & CO		.01/20/2021	J.P. MORGAN SECURITIES LLC		19,502,569	18,100,000	118,695	1.F FE
95000U-2N-2	WELLS FARGO & CO		.01/08/2021	GOLDMAN, SACHS & CO		3,663,380	3,500,000	15,316	1.F FE
95002B-AL-7	WFCM 2019-C53 D - CMBS		.02/25/2021	BARCLAYS CAPITAL INC		12,061,500	13,200,000		2.C FE
95002D-AC-3	WFCM 2018-C47 D - CMBS		.03/02/2021	Bank of America Merrill Lynch		6,303,094	7,200,000	1,800	1.D FM
95003A-AS-3	WFMS 211 A17 - CMO/RMBS		.03/12/2021	WELLS FARGO SECURITIES LLC		507,422	500,000	972	1.A FE
95003L-AJ-9	WFCM 2021-SAVE C - CMBS		.01/29/2021	WELLS FARGO SECURITIES, LLC		4,900,000	4,900,000		1.G FE
95003L-AL-4	WFCM 2021-SAVE D - CMBS		.01/29/2021	WELLS FARGO SECURITIES, LLC		2,100,000	2,100,000		2.C FE
95709T-AK-6	EVERGY KANSAS CENTRAL INC		.03/05/2021	J.P. MORGAN SECURITIES INC		6,678,470	5,650,000	5,807	1.F FE
960413-AS-1	WESTLAKE CHEMICAL CORP		.03/01/2021	Morgan Stanley		29,364,754	24,047,000	60,118	2.B FE
963320-AX-4	WHIRLPOOL CORP		.02/24/2021	RBC CAPITAL MARKETS, LLC		589,315	500,000	6,453	2.B FE
96332H-CG-2	WHIRLPOOL CORP		.03/25/2021	Various		10,326,065	8,300,000	112,857	2.B FE
96926G-AC-7	RICE UNIVERSITY		.02/22/2021	Various		291,408	250,000	2,457	1.A FE
976826-BD-8	WISCONSIN POWER AND LIGHT CO		.03/31/2021	REINSURANCE		6,256,976	5,000,000	52,083	1.G FE
97770*-AA-2	WOLFENT 2021-1 A - ABS		.03/19/2021	DIRECT LOAN FUND		1,000,000	1,000,000		1.D
97770*-AB-0	WOLFENT 2021-1 B - ABS		.03/19/2021	DIRECT LOAN FUND		500,000	500,000		1.D
983024-AG-5	WYETH LLC		.03/31/2021	REINSURANCE		14,303,756	10,000,000	108,333	1.F FE
983024-AN-0	WYETH LLC		.03/05/2021	J.P. MORGAN SECURITIES INC		4,249,397	3,054,000	79,752	1.F FE
BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		.03/01/2021	SPECIALTY FINANCE		2,302,652	2,176,273		1.F
BGA0J6-FM-5	SP SOLAR 3 DEBT - ABS		.03/01/2021	SPECIALTY FINANCE		313,254	296,062		1.F
BHM28M-OZ-2	HARDWOOD FUNDING LLC		.02/18/2021	JPMORGAN		3,000,000	3,000,000		1.D
BHM28M-RO-8	HARDWOOD FUNDING LLC		.02/18/2021	JPMORGAN		3,000,000	3,000,000		1.D
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,853,360,674	3,381,238,164	31,113,258	XXX
025832-8B-0	AMERICAN FINANCIAL GROUP INC		.01/01/2021	Reclassification		1,500,000	1,500,000		2.C FE
060505-EU-4	BANK OF AMERICA CORP		.01/01/2021	Reclassification		(999,875)	(999,875)		2.C FE
060505-FQ-2	BANK OF AMERICA CORP		.01/01/2021	Reclassification		(3,015,000)	(3,000,000)		2.C FE
064058-AF-7	BANK OF NEW YORK MELLON CORP		.01/01/2021	Reclassification		(1,999,500)	(2,150,000)		2.A FE
084423-87-0	W. R. BERKLEY CORP		.02/03/2021	Various		1,500,000	1,500,000		2.C FE
404280-AE-9	HSBC HOLDINGS PLC	C.	.01/20/2021	J.P. MORGAN SECURITIES LLC		20,993,214	15,028,000	168,752	1.G FE
404280-AJ-8	HSBC HOLDINGS PLC	C.	.01/07/2021	J.P. MORGAN SECURITIES LLC		15,019,100	10,000,000	75,556	1.G FE
48128B-AF-8	JPMORGAN CHASE & CO		.01/01/2021	Reclassification		(2,500,000)	(2,500,000)		2.B FE
55261F-AL-8	M&T BANK CORP		.01/01/2021	Reclassification		(4,000,000)	(4,000,000)		2.C FE
55608X-AB-3	MACQUARIE BANK LTD	C.	.02/19/2021	J.P. MORGAN SECURITIES INC		7,940,380	7,000,000	69,198	2.B FE
654579-AH-4	NIPPON LIFE INSURANCE CO	C.	.01/21/2021	Various		1,999,775	2,000,000	76	1.G FE
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC		.01/01/2021	Reclassification		(2,010,750)	(2,100,000)		2.B FE
898320-AD-1	TRUIST FINANCIAL CORP		.01/01/2021	Reclassification		(3,000,000)	(3,000,000)		2.B FE
4899999. Subtotal - Bonds - Hybrid Securities						31,427,344	19,328,000	313,582	XXX
BGA0WR-9P-4	HAWKEYE ACQUISITIONCO, LLC - INITIAL TER		.03/01/2021	DIRECT		8,085,000	8,250,000		1.D
BGA0WD-XU-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		.02/24/2021	DIRECT		5,000,000	5,000,000		4.B
BGA0WD-XU-7	PEDIATRIC ASSOCIATES HOLDING COMPANY, LL		.02/24/2021	DIRECT		5,000,000	5,000,000		4.B
BGA0WH-C1-5	TRIDENT MARITIME SH, INC. - TERM LOAN		.02/26/2021	DIRECT		4,912,500	5,000,000		1.D
BGA0WR-9P-4	HAWKEYE ACQUISITIONCO, LLC - INITIAL TER		.03/01/2021	DIRECT		8,085,000	8,250,000		1.D

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA0WH-C1-5	TRIDENT MARITIME SH, INC. - TERM LOAN		.02/26/2021	DIRECT		4,912,500	5,000,000		1.D Z
BGA0WJ-MC-6	GASTRO HEALTH HOLDCO, LLC - FOURTH AMEND		.03/01/2021	DIRECT		2,332,099	2,379,693		1.D
BGA0WJ-MC-6	GASTRO HEALTH HOLDCO, LLC - FOURTH AMEND		.03/01/2021	DIRECT		2,332,099	2,379,693		1.D
BGA0WD-XC-7	NET HEALTH ACQUISITION CORP - FIFTH AMEN		.03/01/2021	DIRECT		4,900,000	5,000,000		1.D
BGA0WD-XC-7	NET HEALTH ACQUISITION CORP - FIFTH AMEN		.03/01/2021	DIRECT		4,900,000	5,000,000		1.D
309588-AE-1	FARMERS EXCHANGE CAPITAL		.01/01/2021	FARMERS EXCHANGE CAPITAL		2,786,640			2.A FE
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERI		.01/01/2021	GUARDIAN LIFE INSURANCE COMPANY OF AMERI		8,374,072			1.D FE
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		.01/01/2021	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		9,351,263			1.D FE
636792-AB-9	NATIONAL LIFE INSURANCE CO		.01/01/2021	NATIONAL LIFE INSURANCE CO		3,720,489			1.G FE
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		.01/01/2021	NATIONWIDE MUTUAL INSURANCE CO		3,186,645			1.G FE
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		.01/01/2021	NATIONWIDE MUTUAL INSURANCE CO		1,995,392			1.G FE
649526-AQ-1	NEW YORK LIFE INSURANCE CO		.01/01/2021	NEW YORK LIFE INSURANCE CO		2,340,334			1.C FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 A		.03/31/2021	SPECIALTY FINANCE		21,548,288	21,548,288		1.C
BGA0MX-V4-4	SERVHL TRUST 2019-1 B		.03/31/2021	SPECIALTY FINANCE		743,044	743,044		1.F
BGA0MX-V5-1	SERVHL TRUST 2019-1 C		.03/31/2021	SPECIALTY FINANCE		1,238,407	1,238,407		2.B
BGA0MX-V6-9	SERVHL TRUST 2019-1 D		.03/31/2021	SPECIALTY FINANCE		1,003,112	1,003,112		5.B
BGA0QV-4F-9	STONERIDGE 2019-A		.03/19/2021	DIRECT		5,312,500	5,312,500		2.B
BGA0U9-8W-2	SFSL TRUST 2019-A A-FL TL		.03/25/2021	SPECIALTY FINANCE		1,147,689	1,147,689		1.A
BGA0U9-8Y-8	SFSL TRUST 2019-A A-FX TL		.03/25/2021	SPECIALTY FINANCE		9,741,543	9,741,543		1.A
BGA0U9-8Z-5	SFSL TRUST 2019-A B TL		.03/25/2021	SPECIALTY FINANCE		2,953,228	2,953,228		1.A
BGA0U9-90-1	SFSL TRUST 2019-A C TL		.03/25/2021	SPECIALTY FINANCE		601,846	601,846		2.B
BGA0U9-91-9	SFSL TRUST 2019-A D TL		.03/25/2021	SPECIALTY FINANCE		300,923	300,923		3.B
BGA0U9-92-7	SFSL TRUST 2019-A D TL		.03/25/2021	SPECIALTY FINANCE		301,013	301,013		5.B
BGA0UV-J7-6	HILT TRUST 2020-A A		.03/25/2021	SPECIALTY FINANCE		136,224,474	136,224,474		1.F
BGA0UV-J8-4	HILT TRUST 2020-A B		.03/25/2021	SPECIALTY FINANCE		8,771,582	8,771,582		2.B
BGA0UV-J9-2	HILT TRUST 2020-A C		.03/31/2021	SPECIALTY FINANCE		7,648,225	7,648,225		3.B
BGA0UV-JA-9	HILT TRUST 2020-A D		.03/31/2021	SPECIALTY FINANCE		6,228,107	6,228,107		4.B
BGA0UV-JB-7	HILT TRUST 2020-A E		.03/31/2021	SPECIALTY FINANCE		6,479,365	6,479,365		5.B
BGA0V7-E4-0	BLUE EAGLE 2020-1B CLASS B		.03/30/2021	CREDIT		18,899,647	18,899,647		1.C
BGA0V7-E5-7	BLUE EAGLE 2020-1B CLASS C		.03/30/2021	CREDIT		4,462,417	4,462,417		1.F
BGA0V7-E6-5	BLUE EAGLE 2020-1B CLASS D		.03/30/2021	CREDIT		262,495	262,495		2.B
BGA0V7-E7-3	BLUE EAGLE 2020-1B CLASS E		.03/30/2021	CREDIT		1,049,980	1,049,980		3.B
BGA0V8-WP-1	MOST TRUST 2020-1 A		.03/31/2021	SPECIALTY FINANCE		37,832,587	37,832,587		1.F
BGA0V8-WQ-9	MOST TRUST 2020-1 B		.03/31/2021	SPECIALTY FINANCE		4,702,050	4,702,050		2.B
BGA0V8-WR-7	MOST TRUST 2020-1 C		.03/31/2021	SPECIALTY FINANCE		2,611,853	2,611,853		3.B
BGA0V8-WT-3	MOST TRUST 2020-1 D		.03/31/2021	SPECIALTY FINANCE		3,564,963	3,564,963		1.F
BGA0VE-DE-4	BLUE EAGLE 2020-1A CLASS A		.03/30/2021	CREDIT		295,648	295,648		1.A
BGA0VE-DF-1	BLUE EAGLE 2020-1A CLASS B		.03/30/2021	CREDIT		27,077,097	27,077,097		1.C
BGA0VE-DG-9	BLUE EAGLE 2020-1A CLASS C		.03/30/2021	CREDIT		9,850,842	9,850,842		1.F
BGA0VE-DH-7	BLUE EAGLE 2020-1A CLASS D		.03/30/2021	CREDIT		2,470,842	2,470,842		2.B
BGA0VE-DJ-3	BLUE EAGLE 2020-1A CLASS E		.03/30/2021	CREDIT		2,060,842	2,060,842		3.B
BGA0VQ-UC-2	SUNPOWER ULTRALIGHT TERM LOAN II		.03/31/2021	SPECIALTY FINANCE		4,994,099	4,994,099		2.B
BGA0VR-BK-3	INFINITY ASSET HOLDINGS 2020-1 A5		.02/16/2021	INFINITY		2,216,094	2,216,094		1.F
BGA0VR-BR-8	INFINITY ASSET HOLDINGS 2020-1 A6		.02/16/2021	INFINITY		2,216,094	2,216,094		1.F
BGA0VR-C5-5	INFINITY ASSET HOLDINGS 2020-1 A15		.02/16/2021	INFINITY		968,906	968,906		1.F
BGA0VR-C6-3	INFINITY ASSET HOLDINGS 2020-1 A16		.02/16/2021	INFINITY		2,260,781	2,260,781		1.F
BGA0W0-TT-3	NHL PP		.01/06/2021	DIRECT		3,000,000	3,000,000		2.A
BGA0W1-9S-5	BLUE EAGLE 2021-1A TRANCHE A		.03/29/2021	CREDIT		85,857,000	85,857,000		1.D
BGA0W1-9T-3	BLUE EAGLE 2021-1A TRANCHE B		.03/29/2021	CREDIT		24,026,400	24,026,400		1.D
BGA0W1-9U-0	BLUE EAGLE 2021-1A TRANCHE C		.03/29/2021	CREDIT		12,015,400	12,015,400		1.D
BGA0W1-9V-8	BLUE EAGLE 2021-1A TRANCHE D		.03/29/2021	CREDIT		10,300,400	10,300,400		2.B
BGA0W1-9W-6	BLUE EAGLE 2021-1A TRANCHE E		.03/29/2021	CREDIT		8,585,400	8,585,400		3.B
BGA0W1-9X-4	BLUE EAGLE 2021-1A TRANCHE R		.03/29/2021	CREDIT		30,915,400	30,915,400		5.B
BGA0W1-9Y-2	BLUE EAGLE 2021-1B TRANCHE A		.03/29/2021	CREDIT		85,857,000	85,857,000		1.D
BGA0W1-9Z-9	BLUE EAGLE 2021-1B TRANCHE B		.03/29/2021	CREDIT		24,026,400	24,026,400		1.D

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA0W1-A0-4	BLUE EAGLE 2021-1B TRANCHE C		.03/29/2021	CREDIT		12,015,400	12,015,400		1.D
BGA0W1-A1-2	BLUE EAGLE 2021-1B TRANCHE D		.03/29/2021	CREDIT		10,300,400	10,300,400		2.B
BGA0W1-A2-0	BLUE EAGLE 2021-1B TRANCHE E		.03/29/2021	CREDIT		8,585,400	8,585,400		3.B
BGA0W1-A3-8	BLUE EAGLE 2021-1B TRANCHE R		.03/29/2021	CREDIT		30,915,400	30,915,400		5.B
BGA0W1-A4-6	BLUE EAGLE 2021-1C TRANCHE A		.03/29/2021	CREDIT		73,100,000	73,100,000		1.D
BGA0W1-A5-3	BLUE EAGLE 2021-1C TRANCHE B		.03/29/2021	CREDIT		20,468,000	20,468,000		1.D
BGA0W1-A6-1	BLUE EAGLE 2021-1C TRANCHE C		.03/29/2021	CREDIT		10,234,000	10,234,000		1.D
BGA0W1-A7-9	BLUE EAGLE 2021-1C TRANCHE D		.03/29/2021	CREDIT		8,772,000	8,772,000		2.B
BGA0W1-A8-7	BLUE EAGLE 2021-1C TRANCHE E		.03/29/2021	CREDIT		7,310,000	7,310,000		3.B
BGA0W1-A9-5	BLUE EAGLE 2021-1C TRANCHE R		.03/29/2021	CREDIT		26,316,000	26,316,000		5.B
BGA0W1-AA-2	BLUE EAGLE 2021-1D TRANCHE A		.03/29/2021	CREDIT		51,000,000	51,000,000		1.D
BGA0W1-AB-0	BLUE EAGLE 2021-1D TRANCHE B		.03/29/2021	CREDIT		14,280,000	14,280,000		1.D
BGA0W1-AC-8	BLUE EAGLE 2021-1D TRANCHE C		.03/29/2021	CREDIT		7,140,000	7,140,000		1.D
BGA0W1-AD-6	BLUE EAGLE 2021-1D TRANCHE D		.03/29/2021	CREDIT		6,120,000	6,120,000		2.B
BGA0W1-AE-4	BLUE EAGLE 2021-1D TRANCHE E		.03/29/2021	CREDIT		5,100,000	5,100,000		3.B
BGA0W1-AF-1	BLUE EAGLE 2021-1D TRANCHE R		.03/29/2021	CREDIT		18,360,000	18,360,000		5.B
BGA0W3-WF-3	INFINITY ASSET HOLDINGS 2020-1 A14		.02/01/2021	DIRECT		3,435,375	3,435,375		1.D
BGA0WD-JB-5	GSHLT TRUST 2021		.03/05/2021	SPECIALTY FINANCE		91,650,686	91,650,686		1.D
BGA0WD-K4-9	GSHLT TRUST 2021		.03/05/2021	SPECIALTY FINANCE		5,728,168	5,728,168		1.B
BGA0WD-KM-9	GSHLT TRUST 2021		.03/05/2021	SPECIALTY FINANCE		6,873,801	6,873,801		2.B
BGA0WD-KR-8	GSHLT TRUST 2021		.03/05/2021	SPECIALTY FINANCE		8,150,177	8,150,177		5.B
BGA0WD-WU-8	GSHLT TRUST 2021		.03/05/2021	SPECIALTY FINANCE		5,728,168	5,728,168		3.B
BGA0WD-XT-0	FRANCHISE GROUP FIRST OUT		.03/29/2021	CREDIT		9,900,000	10,000,000		4.B
BGA0W1-1B-2	INFINITY ASSET HOLDINGS 2 A		.03/24/2021	Unknown		87,326,297	87,326,297		1.D
BGA0W1-1C-0	INFINITY ASSET HOLDINGS 2 B		.03/24/2021	Unknown		16,373,681	16,373,681		2.B
BGA0W1-1D-8	INFINITY ASSET HOLDINGS 2 C		.03/24/2021	Unknown		5,457,894	5,457,894		1.D
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,255,478,862	1,224,624,215		XXX
8399997. Total - Bonds - Part 3						5,905,143,757	5,409,820,879	32,174,966	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,905,143,757	5,409,820,879	32,174,966	XXX
025932-88-0	AMERICAN FINANCIAL GROUP INC		.01/01/2021	Reclassification	0.000	(1,500,000)	0.000		2.C FE
060505-EU-4	BANK OF AMERICA CORP		.01/01/2021	Reclassification	0.000	999,875	0.000		2.C FE
060505-F0-2	BANK OF AMERICA CORP		.01/01/2021	Reclassification	0.000	3,015,000	0.000		2.C FE
064058-AF-7	BANK OF NEW YORK MELLON CORP		.01/01/2021	Reclassification	0.000	1,999,500	0.000		2.A FE
33616C-74-6	FIRST REPUBLIC BANK		.01/28/2021	Various	40,000,000	1,000,000	0.000		2.C FE
48128B-AF-8	JPMORGAN CHASE & CO		.01/01/2021	Reclassification	0.000	2,500,000	0.000		2.B FE
55261F-AL-8	M&T BANK CORP		.01/01/2021	Reclassification	0.000	4,000,000	0.000		2.C FE
693475-A0-8	PNC FINANCIAL SERVICES GROUP INC		.01/01/2021	Reclassification	0.000	2,010,750	0.000		2.B FE
74348T-11-0	PROSPECT CAPITAL CORP		.01/01/2021	Reclassification	0.000	(2,970,000)	0.000		2.C FE
898320-AD-1	TRUIST FINANCIAL CORP		.01/01/2021	Reclassification	0.000	3,000,000	0.000		2.B FE
96524V-30-4	WHITEHORSE FINANCE INC		.01/01/2021	Reclassification	0.000	(2,475,000)	0.000		2.A PL
G16252-27-5	BROOKFIELD INFRASTRUCTURE PARTNERS LP	C.	.01/13/2021	MORGAN STANLEY & COMPANY	200,000,000	5,000,000	0.000		2.C FE
G68603-16-9	PARTNERRE LTD	C.	.03/09/2021	BANK OF AMERICA SECURITIES	20,000,000	500,000	0.000		2.B FE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,080,125	XXX		XXX
376535-60-5	GLADSTONE CAPITAL CORP		.01/01/2021	Reclassification	0.000	(2,487,000)	0.000		1.G PL
390320-50-5	GREAT ELM CAPITAL CORP		.01/01/2021	Reclassification	0.000	(2,013,600)	0.000		1.G Z
610335-20-0	MONROE CAPITAL CORP		.01/01/2021	Reclassification	0.000	(2,493,000)	0.000		2.A PL
74348T-11-0	PROSPECT CAPITAL CORP		.03/01/2021	DIRECT	0.000	2,970,000	0.000		2.C FE
75574U-60-6	READY CAPITAL CORP		.02/08/2021	Morgan Stanley	200,000,000	5,000,000	0.000		2.B
96524V-30-4	WHITEHORSE FINANCE INC		.03/01/2021	DIRECT	0.000	2,475,000	0.000		2.A PL
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						3,451,400	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						20,531,525	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
8999999. Total - Preferred Stocks									
09539#-AF-4	BLUE EAGLE 2018-1 LLC		.01/01/2021	Reclassification	.0.000	20,531,525	XXX		XXX
9499999. Subtotal - Common Stocks - Mutual Funds						32,875,989	XXX		5.B
9799997. Total - Common Stocks - Part 3						32,875,989	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						32,875,989	XXX		XXX
9899999. Total - Preferred and Common Stocks						53,407,514	XXX		XXX
9999999 - Totals						5,958,551,271	XXX	32,174,966	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
36202E-S3-4	G2 00438 - RMBS		03/01/2021	Paydown		24	24	26	26		(2)		(2)		24						05/20/2038	1.A
36202F-LP-9	G2 004834 - RMBS		03/01/2021	Paydown		3,951	3,951	4,159	4,151		(200)		(200)		3,951				29		10/20/2040	1.A
38373V-CQ-1	GNR 0254B ZB - CMO/RMBS		03/01/2021	Paydown		99,207	99,207	99,394	99,394		(187)		(187)		99,207				842		08/20/2032	1.A
38373X-D3-7	GNR 0252A BZ - CMO/RMBS		03/01/2021	Paydown		126,401	126,401	126,641	126,639		(238)		(238)		126,401				1,258		07/20/2032	1.A
38374G-XW-7	GNR 2004-03Z ZG - CMO/RMBS		03/01/2021	Paydown		524,427	524,427	582,691	582,210		(57,783)		(57,783)		524,427				4,703		05/20/2034	1.A
64908P-AA-1	NEW VALLEY GENERATION III - ABS		01/15/2021	Various		473,122	473,121	513,627	473,677		(555)		(555)		473,122				24,276		01/15/2021	1.A
911760-MJ-2	VENDE 1999-1 Z - CMO/RMBS		03/01/2021	Paydown		305,014	305,014	342,805	342,373		(37,360)		(37,360)		305,014				3,096		01/15/2029	1.A
911760-NF-9	VENDE 1999-3 Z - CMO/RMBS		03/01/2021	Paydown		236,030	236,030	277,902	277,443		(41,413)		(41,413)		236,030				2,391		10/15/2029	1.A
912810-QY-7	UNITED STATES TREASURY		03/18/2021	BARCLAY INVESTMENTS, INC.		11,445,253	10,799,000	13,853,519	13,823,312		(25,515)		(25,515)		13,797,797		(2,352,544)	(2,352,544)	101,725		11/15/2042	1.A
912810-SP-4	UNITED STATES TREASURY		03/24/2021	Various		428,925,514	510,000,000	490,615,234	490,736,794		95,149		95,149		490,831,943		(61,906,429)	(61,906,429)	3,771,302		08/15/2050	1.A
91282C-AE-1	UNITED STATES TREASURY		03/02/2021	Morgan Stanley		33,572,813	36,000,000	35,184,240	35,197,130		13,382		13,382		35,210,512		(1,637,699)	(1,637,699)	122,445		08/15/2030	1.A
91282C-BH-3	UNITED STATES TREASURY		03/18/2021	Various		470,423,474	478,487,500	476,506,263			25,430		25,430		476,531,693		(6,108,219)	(6,108,219)	160,358		01/31/2026	1.A
92260M-AH-6	VENDE 1996-1 Z - CMO/RMBS		03/01/2021	Paydown		149,957		170,021	169,689		(19,732)		(19,732)		149,957				1,714		02/15/2026	1.A
0599999	Subtotal - Bonds - U.S. Governments					946,285,187	1,037,204,632	1,018,276,523	541,832,839		(49,024)		(49,024)		1,018,290,078		(72,004,891)	(72,004,891)	4,194,139		XXX	XXX
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE CHILE	C	01/27/2021	MLPFS INC FIXED INCOME		1,070,230	1,000,000	1,057,260	1,056,987		(72)		(72)		1,056,915		13,315	13,315	18,397		01/30/2050	1.G FE
268317-AC-8	ELECTRICITE DE FRANCE SA	C	03/26/2021	BARCLAYS CAPITAL INC.		6,058,710	4,200,000	6,296,556			(16,580)		(16,580)		6,279,607		(220,897)	(220,897)	193,210		01/26/2039	2.A FE
44881H-ET-7	HYDRO-QUEBEC	C	03/04/2021	Market Axxess		2,713,291	2,110,000	2,731,547	2,500,784		(16,437)		(16,437)		2,484,346		228,945	228,945	55,878		11/18/2024	1.D FE
46513E-GV-8	ISRAEL, STATE OF (GOVERNMENT)	C	01/19/2021	AIHERST SECURITIES GROUP INC.		229,795,160	200,000,000	230,760,000	230,357,856		(570,663)		(570,663)		229,787,193		7,967	7,967	1,436,111		12/04/2023	1.B FE
833654-AA-4	BELGIUM, KINGDOM OF (GOVERNMENT)	C	02/05/2021	J.P. MORGAN SECURITIES INC.		32,574,250	25,000,000	32,677,500	32,603,276		(205,549)		(205,549)		32,397,727		176,523	176,523	419,097		12/01/2024	1.D FE
1099999	Subtotal - Bonds - All Other Governments					272,211,641	232,310,000	273,522,863	266,518,903		(809,302)		(809,302)		272,005,788		205,853	205,853	2,122,694		XXX	XXX
346845-AG-5	FORT BENNING FAMILY CMINTYS LLC		01/15/2021	Paydown		8,322	8,322	8,530	8,521		(199)		(199)		8,322				253		01/15/2051	2.C FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					8,322	8,322	8,530	8,521		(199)		(199)		8,322				253		XXX	XXX
02765U-EQ-3	AMERICAN MUN PIIR OHIO INC REV		01/14/2021	Call @ 100.00		70,000	70,000	71,036	70,798		5		5		70,803		(803)	(803)	15		02/15/2050	1.F FE
196711-LZ-6	COLORADO ST CTFS PARTN		03/01/2021	J.P. MORGAN SECURITIES INC.		17,885,196	12,600,000	18,814,068	18,724,453		(41,425)		(41,425)		18,683,029		(797,833)	(797,833)	379,260		09/15/2039	1.D FE
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARPT REV		03/04/2021	Various		3,908,324	3,880,000	3,880,000	3,880,000						3,880,000		28,324	28,324	40,284		11/01/2040	1.E FE
30261F-AL-1	FREMIF 2011-K16 B - CMBS		01/01/2021	Reclassification		15,419,405	(15,000,000)	15,427,500	15,419,405						15,419,405						11/26/2046	1.A FM
30263H-AL-5	FREMIF 2011-K15 B - CMBS		01/12/2021	MORGAN STANLEY		10,214,063	10,000,000	10,209,000	10,194,177		(13,875)		(13,875)		10,180,302		33,760	33,760	59,526		08/25/2044	1.A
30711X-Y2-4	CAS 2018-C05 1M2 - CMO/RMBS		03/25/2021	Paydown		90,181	90,181	88,152	88,642		1,539		1,539		90,181				328		01/27/2031	1.A
3128MC-ET-8	FH G13546 - RMBS		03/01/2021	Paydown		3,782	3,782	3,951	3,893		(111)		(111)		3,782				36		04/01/2024	1.A
3128MJ-K7-0	FH G08701 - RMBS		03/01/2021	Paydown		1,941,534	1,941,534	2,045,018	2,043,493		(101,959)		(101,959)		1,941,534				9,442		04/01/2046	1.A
31298F-2A-9	FH C47069 - RMBS		03/01/2021	Paydown		17	17	17	17						17						01/01/2031	1.A
31298F-JL-7	FH C46567 - RMBS		03/01/2021	Paydown		18	18	18	18						18						01/01/2031	1.A
31339D-MZ-8	FHR 2420F Z - CMO/RMBS		03/01/2021	Paydown		115,399	115,399	130,078	129,927		(14,528)		(14,528)		115,399				1,215		02/15/2032	1.A
31339D-PM-2	FHR 2416B Z - CMO/RMBS		03/01/2021	Paydown		37,118	37,118	42,741	42,679		(5,561)		(5,561)		37,118				407		02/15/2032	1.A
31339D-YL-6	FHR 2412M ZE - CMO/RMBS		03/01/2021	Paydown		28,579	28,579	32,694	32,652		(4,073)		(4,073)		28,579				290		02/15/2032	1.A
31339N-PB-6	FHR 2429A ZC - CMO/RMBS		03/01/2021	Paydown		41,503	41,503	47,359	47,297		(5,793)		(5,793)		41,503				486		03/15/2032	1.A
313374-NZ-5	FHR 1694 Z - CMO/RMBS		03/01/2021	Paydown		108,757	108,757	116,772	116,526		(7,770)		(7,770)		108,757				1,166		03/15/2024	1.A
313375-B8-5	FHR 1746 Z - CMO/RMBS		03/01/2021	Paydown		41,606	41,606	44,581	44,501		(2,895)		(2,895)		41,606				450		05/15/2024	1.A
313376-T7-6	FHR 1843 Z - CMO/RMBS		03/01/2021	Paydown		32,345	32,345	34,719	34,673		(2,328)		(2,328)		32,345				366		04/15/2026	1.A
313378-D2-0	FHR 1902 Z - CMO/RMBS		03/01/2021	Paydown		23,674	23,674	26,383	26,333		(2,658)		(2,658)		23,674				228		10/15/2026	1.A
313378-HZ-3	FHR 1909 Z - CMO/RMBS		03/01/2021	Paydown		10,372	10,372	11,553	11,533		(1,161)		(1,161)		10,372				120		11/15/2026	1.A
313378-MR-5	FHR 1914 Z - CMO/RMBS		03/01/2021	Paydown		46,774	46,774	52,602	52,492		(5,718)		(5,718)		46,774				596		12/15/2026	1.A
313378-Q8-3	FHR 1921 Z - CMO/RMBS		03/01/2021	Paydown		22,518	22,518	25,233	25,274		(2,757)		(2,757)		22,518				244		01/15/2027	1.A
313378-YL-5	FHR 1942 Z - CMO/RMBS		03/01/2021	Paydown		21,765	21,765	24,544	24,498		(2,734)		(2,734)		21,765				231		02/15/2027	1.A
31337B-LZ-1	FHR 1998D ZB - CMO/RMBS		03/01/2021	Paydown		8,308	8,308	9,344	9,328		(1,021)		(1,021)		8,308				87		10/15/2027	1.A
31337B-MY-3	FSPC T-008 A8 - CMO/RMBS		03/01/2021	Paydown		27,349	27,349	30,625	29,027		(1,678)		(1,678)		27,349				280		11/15/2028	1.A
31337E-CM-4	FHR 2066 Z - CMO/RMBS		03/01/2021	Paydown		29,309	29,309	32,809	32,759		(3,450)		(3,450)		29,309				213		06/15/2028	1.A
31337L-M9-6	FHR 2173 ZA - CMO/RMBS		03/01/2021	Paydown		118,635	118,635	134,556	134,344		(15,709)		(15,709)		118,635				1,182		07/15/2029	1.A

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31333T-NQ-5	FHR 2196B CZ - CMO/RMBS		03/01/2021	Paydown		35,388	35,388	40,582	40,515		(5,127)		(5,127)		35,388				319	11/15/2029	1.A
31333T-SE-7	FHR 2196A Z - CMO/RMBS		03/01/2021	Paydown		5,537	5,537	6,451	6,439		(903)		(903)		5,537				64	11/15/2029	1.A
31333T-3V-4	FHR 2207 ZA - CMO/RMBS		03/01/2021	Paydown		12,737	12,737	14,966	14,939		(2,202)		(2,202)		12,737				140	12/15/2029	1.A
31333T-4G-6	FHR 2206 CZ - CMO/RMBS		03/01/2021	Paydown		4,065	4,065	4,152	4,151		(86)		(86)		4,065				48	01/15/2030	1.A
31333T-AF-1	FHR 2212 Z - CMO/RMBS		03/01/2021	Paydown		25,708	25,708	30,022	29,968		(4,259)		(4,259)		25,708				316	01/15/2030	1.A
31333T-6L-8	FHR 2235 KZ - CMO/RMBS		03/01/2021	Paydown		19,819	19,819	21,383	21,362		(1,542)		(1,542)		19,819				198	06/15/2030	1.A
31333T-UR-5	FHR 2434A Z - CMO/RMBS		03/01/2021	Paydown		109,874	109,874	130,663	130,370		(20,496)		(20,496)		109,874				1,066	04/15/2032	1.A
31358S-YQ-8	FNA 2000-M2 Z - CMBS		01/12/2021	Various		115,238	114,300	114,517	114,517		(1)		(1)		114,516		722	722	1,081	06/17/2040	1.A
31359D-3U-5	FNR 93163 ZA - CMO/RMBS		03/01/2021	Paydown		9,633	9,633	10,162	10,145		(512)		(512)		9,633				118	09/25/2023	1.A
31359G-KC-9	FNR 1994-10 KZ - CMO/RMBS		03/01/2021	Paydown		162,201	162,201	176,410	175,996		(13,795)		(13,795)		162,201				1,710	01/25/2024	1.A
31359H-WD-2	FNR 9479 D - CMO/RMBS		03/01/2021	Paydown		4,549	4,549	4,862	4,854		(304)		(304)		4,549				53	04/25/2024	1.A
31359H-WH-3	FNR 9479 Z - CMO/RMBS		03/01/2021	Paydown		10,807	10,807	11,475	11,475		(668)		(668)		10,807				125	04/25/2024	1.A
31359K-6Z-5	FNR 9665 Z - CMO/RMBS		03/01/2021	Paydown		9,944	9,944	11,051	11,029		(1,085)		(1,085)		9,944				117	01/18/2027	1.A
31359K-TE-7	FNR 9637 Z - CMO/RMBS		03/01/2021	Paydown		26,861	26,861	29,722	29,669		(2,808)		(2,808)		26,861				301	08/25/2026	1.A
31359K-ZD-2	FNR 9649 BX - CMO/RMBS		03/01/2021	Paydown		41,427	41,427	45,872	45,787		(4,360)		(4,360)		41,427				520	10/25/2026	1.A
31359L-2X-2	FNR 969 Z - CMO/RMBS		03/01/2021	Paydown		17,661	17,661	19,875	19,833		(2,173)		(2,173)		17,661				165	04/25/2026	1.A
31359N-G6-2	FNR 9713 Z - CMO/RMBS		03/01/2021	Paydown		33,326	33,326	37,195	37,132		(3,806)		(3,806)		33,326				350	04/18/2027	1.A
31359N-HG-9	FNR 9668B Z - CMO/RMBS		03/01/2021	Paydown		26,562	26,562	29,893	29,832		(3,270)		(3,270)		26,562				254	01/18/2027	1.A
31359N-JP-7	FNR 975 Z - CMO/RMBS		03/01/2021	Paydown		39,766	39,766	44,100	44,023		(4,257)		(4,257)		39,766				453	02/18/2027	1.A
31359N-KC-4	FNR 973A ZA - CMO/RMBS		03/01/2021	Paydown		7,707	7,707	8,619	8,604		(897)		(897)		7,707				91	02/18/2027	1.A
31359N-LB-5	FNR 978 Z - CMO/RMBS		03/01/2021	Paydown		19,528	19,528	21,659	21,618		(2,089)		(2,089)		19,528				195	02/18/2027	1.A
31359N-MD-0	FNR 972 Z - CMO/RMBS		03/01/2021	Paydown		51,360	51,360	57,364	57,258		(5,898)		(5,898)		51,360				595	02/18/2027	1.A
31359N-NC-1	FNR 976 Z - CMO/RMBS		03/01/2021	Paydown		34,790	34,790	38,892	38,825		(4,034)		(4,034)		34,790				365	02/18/2027	1.A
31359N-X9-7	FNR 1997-17 ZC - CMO/RMBS		03/01/2021	Paydown		6,948	6,948	7,790	7,776		(829)		(829)		6,948				81	04/18/2027	1.A
31359P-DZ-6	FNR 9973 Z - CMO/RMBS		03/06/2021	Paydown		41,188	41,188	46,711	46,631		(5,443)		(5,443)		41,188				388	04/20/2027	1.A
31359P-KA-3	FNR 9730A ZA - CMO/RMBS		03/01/2021	Paydown		44,043	44,043	48,976	48,891		(4,848)		(4,848)		44,043				478	05/18/2027	1.A
31359Q-UN-2	FNR 1997-56 Z - CMO/RMBS		03/01/2021	Paydown		14,646	14,646	16,772	16,740		(2,095)		(2,095)		14,646				149	09/18/2027	1.A
31359W-FC-0	FNR 9934A ZG - CMO/RMBS		03/01/2021	Paydown		27,874	27,874	31,441	31,392		(3,518)		(3,518)		27,874				297	07/25/2029	1.A
31359X-DV-8	FNA 99M5 Z - CMBS		01/12/2021	Various		95,106	94,598	99,611	99,575		(55)		(55)		99,520		(4,413)	(4,413)	803	08/17/2039	1.A
31359X-FT-1	FNR 9956A Z - CMO/RMBS		03/01/2021	Paydown		24,100	24,100	27,334	27,284		(3,194)		(3,194)		24,100				292	12/18/2029	1.A
31359X-SN-0	FNR 2000-2 Z - CMO/RMBS		03/01/2021	Paydown		24,305	24,305	28,174	28,126		(3,821)		(3,821)		24,305				258	02/25/2030	1.A
3136AY-M9-1	FNR 2017-93 ZM - CMO/RMBS		03/01/2021	Paydown		3,255,518	3,255,518	3,239,722	3,240,361		15,157		15,157		3,255,518				16,074	11/25/2057	1.A
3136B9-JY-4	FNR 2020-20 CZ - CMO/RMBS		02/25/2021	Paydown		36,865	36,865	36,589	36,715		151		151		36,865				86	04/25/2050	1.A
31383M-OB-2	FN 507250 - RMBS		03/01/2021	Paydown		928	928	994	983		(54)		(54)		928				12	12/01/2028	1.A
3138EO-Q9-3	FN AJ7679 - RMBS		03/01/2021	Paydown		517	517	518	518		(1)		(1)		517				3	12/01/2041	1.A
313920-TW-0	FNR 0135H ZB - CMO/RMBS		03/01/2021	Paydown		26,556	26,556	30,125	30,085		(3,530)		(3,530)		26,556				272	08/25/2031	1.A
31392B-G6-6	FNR 0210D ZG - CMO/RMBS		03/01/2021	Paydown		50,681	50,681	57,868	57,794		(7,113)		(7,113)		50,681				576	03/25/2032	1.A
31392C-JG-0	FNR 2002-18 ZA - CMO/RMBS		03/01/2021	Paydown		16,377	16,377	18,681	18,658		(2,281)		(2,281)		16,377				199	04/25/2032	1.A
31392D-LF-7	FNR 0236C ZG - CMO/RMBS		03/01/2021	Paydown		105,568	105,568	120,464	120,311		(14,742)		(14,742)		105,568				1,017	06/25/2032	1.A
31392K-HU-3	FHR 2445C ZB - CMO/RMBS		03/01/2021	Paydown		100,355	100,355	117,867	117,821		(17,321)		(17,321)		100,355				1,055	05/15/2032	1.A
31392M-AD-4	FHR 2448A Z - CMO/RMBS		03/01/2021	Paydown		81,100	81,100	95,860	95,699		(14,599)		(14,599)		81,100				876	05/15/2032	1.A
31392P-VX-0	FHR 2473 QZ - CMO/RMBS		03/01/2021	Paydown		110,924	110,924	128,339	128,149		(17,226)		(17,226)		109,874				1,089	07/15/2032	1.A
31393L-QJ-5	FHR 2564J ZG - CMO/RMBS		03/01/2021	Paydown		163,141	163,141	183,566	183,365		(20,224)		(20,224)		163,141				1,297	02/15/2033	1.A
31394V-BT-6	FNR 2005-116 TZ - CMO/RMBS		03/01/2021	Paydown		140,110	140,110	165,316	165,071		(24,961)		(24,961)		140,110				1,238	01/25/2036	1.A
31396C-3Y-4	FHR R003 ZA - CMO/RMBS		03/01/2021	Paydown		228,626	228,626	266,327	265,936		(37,310)		(37,310)		228,626				2,935	10/15/2035	1.A
31396J-CB-9	FHR 3124 EZ - CMO/RMBS		03/01/2021	Paydown		224,341	224,341	257,408	257,036		(32,695)		(32,695)		224,341				1,955	03/15/2036	1.A
3140HY-CH-9	FN BL6371 - CMBS/RMBS		03/01/2021	Paydown		478	478	480	480		(3)		(3)		478				2	02/01/2048	1.A
3140JZ-6Z-4	FN BL9887 - CMBS/RMBS		03/01/2021	Paydown		335	335	342	342		(7)		(7)		335				1	01/01/2051	1.A
31418P-6N-0	FN AD2676 - RMBS		03/01/2021	Paydown		108	108	111	111		(2)		(2)		108				1	03/01/2025	1.A
31418T-XF-9	FN AD6077 - RMBS		03/01/2021	Paydown		177	177	183	181		(5)		(5)		177				1	05/01/2025	1.A
31418U-2M-5	FN AD7079 - RMBS		03/01/2021	Paydown		1,655	1,655	1,701	1,701		(46)		(46)		1,655				12	06/01/2025	1.A
31419A-PL-4	FN AEO234 - RMBS		03/01/2021	Paydown		1,531	1,531	1,591	1,574		(43)		(43)		1,531				11	08/01/2025	1.A

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Admini- strative Symbol
										11	12	13	14	15							
										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value							
35563C-AA-6	FINHR 2015-R1 1A - CMBS		03/25/2021	Paydown		3,911	3,911	4,159	4,148		(237)		(237)	3,911				21	11/26/2055	1.A	
35563C-AJ-7	FINHR 2015-R1 2A - CMBS		03/25/2021	Paydown		1,080	1,080	1,127	1,124		(43)		(43)	1,080			7	10/25/2052	1.A		
57579-VP-9	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		03/01/2021	Lynch		8,914,188	6,800,000	9,079,224	9,038,638		(15,109)		(15,109)	9,023,529		(109,341)	(109,341)	254,565	07/01/2039	1.C FE	
57586N-3A-7	MASSACHUSETTS ST HSG FIN AGY		02/09/2021	Call @ 100.00		5,000	5,000	5,000	5,000					5,000				400	12/01/2033	1.C FE	
613549-KN-3	MONTGOMERY CNTY OHIO REV		01/21/2021	SG AMERICAS SECURITIES, LLC		3,667,500	3,260,000	3,669,945	3,640,958		(7,637)		(7,637)	3,633,321		34,179	34,179	38,509	05/01/2029	2.A FE	
626207-VM-0	MUNICIPAL ELEC AUTH GA		03/03/2021	Call @ 100.00		20,000	20,000	21,865	21,632		(1)		(1)	21,631		(1,631)	(1,631)		04/01/2057	1.F FE	
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV		03/04/2021	HILLTOP SECURITIES INC		2,882,850	3,000,000	3,000,000	3,000,000					3,000,000		(117,150)	(117,150)	7,882	01/01/2040	1.F FE	
658207-MA-0	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		03/03/2021	Call @ 100.00		20,000	20,000	20,961	20,094		1		1	20,095		(95)	(95)	400	01/01/2030	1.B FE	
734741-AP-5	PORT MORROW ORE TRANSMISSION FACS REV		03/01/2021	Lynch		21,364,000	20,000,000	21,777,800	21,753,241		(15,649)		(15,649)	21,737,591		(373,591)	(373,591)	302,019	09/01/2036	1.C FE	
882667-AZ-1	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN		03/15/2021	CITIGROUP GLOBAL MARKETS INC		12,337,446	11,660,000	12,853,401	12,840,933		(4,901)		(4,901)	12,836,032		(498,586)	(498,586)	95,272	12/31/2049	2.B FE	
882806-CL-4	TEXAS TECH UNIV REVS I AM COMIL PAPER NTS		01/01/2021	Reclassification		524,565	(515,000)	527,633	524,565					524,565					08/15/2023	1.B FE	
882806-DM-2	TEXAS TECH UNIV REVS I AM COMIL PAPER NTS		01/01/2021	Reclassification		509,899	(500,000)	513,075	509,899					509,899					08/15/2024	1.B FE	
91412H-HH-9	UNIVERSITY CALIF REVS		01/27/2021	CITIGROUP GLOBAL MARKETS INC		6,664,060	6,500,000	6,412,055	6,412,469		176		176	6,412,465		251,415	251,415	33,403	05/15/2050	1.C FE	
3199999	Subtotal - Bonds - U.S. Special Revenues					112,809,617	70,201,675	115,162,478	111,928,952		(564,291)		(564,291)	114,364,661		(1,555,045)	(1,555,045)	1,267,750	XXX	XXX	
00083Y-AA-3	ACC GROUP HSG LLC		01/15/2021	Paydown		5,473	5,473	6,814	6,770		(1,297)		(1,297)	5,473				174	07/15/2054	1.C FE	
001814-AQ-5	ANR PIPELINE CO		02/05/2021	J.P. MORGAN SECURITIES INC		15,443,350	13,000,000	15,354,300	15,326,065		(77,119)		(77,119)	15,248,947		194,403	194,403	463,396	02/15/2024	2.A FE	
00190V-HF-1	ASG 111 SMO - RMBS		03/28/2021	Paydown		61,945	62,264	44,137	41,413		20,532		20,532	61,945				341	11/28/2035	1.D FM	
00206R-KG-6	AT&T INC		03/05/2021	INC		12,801,522	13,160,000	13,506,371	13,505,189		(8,710)		(8,710)	13,496,479		(694,958)	(694,958)	129,681	02/01/2028	2.B FE	
00287Y-AQ-2	ABBVIE INC		03/19/2021	JP MORGAN SECURITIES LLC		10,876,800	10,000,000	11,097,647	11,047,863		(56,069)		(56,069)	10,991,794		(114,994)	(114,994)	129,000	05/14/2025	2.B FE	
00287Y-CX-5	ABBVIE INC		03/19/2021	JP MORGAN SECURITIES LLC		6,557,040	6,000,000	6,661,562	6,642,133		(36,132)		(36,132)	6,606,001		(48,961)	(48,961)	119,067	03/15/2025	2.C FE	
00442L-AA-7	ACE 2007-HE4 A1 - RMBS		03/25/2021	Paydown		55,420	55,420	12,713	55,269		151		151	55,420					05/25/2037	1.D FM	
00507V-AK-5	ACTIVISION BLIZZARD INC		03/19/2021	JP MORGAN SECURITIES LLC		8,785,680	8,000,000	9,114,144	9,075,660		(43,740)		(43,740)	9,031,919		(246,239)	(246,239)	142,044	09/15/2026	2.A FE	
00817Y-AQ-1	AETNA INC		03/19/2021	INC		7,594,090	7,000,000	7,673,596	7,638,943		(37,130)		(37,130)	7,601,813		(7,723)	(7,723)	84,389	11/15/2024	2.B FE	
008252-AN-8	AFFILIATED MANAGERS GROUP INC		02/24/2021	US Bank		10,990,100	10,000,000	10,977,736	10,938,206		(29,663)		(29,663)	10,908,543		81,557	81,557	198,333	08/01/2025	1.G FE	
008252-AP-3	AFFILIATED MANAGERS GROUP INC		01/27/2021	PERSHING LLC		2,281,398	2,100,000	2,248,254	2,245,461		(1,061)		(1,061)	2,244,399		36,999	36,999	8,470	06/15/2030	2.A FE	
00868P-AA-3	ADNA 2001 A2 - CMBS		01/02/2021	Paydown		109,480	109,480	122,344	117,546		(8,066)		(8,066)	109,480				4,719	01/02/2025	2.B FE	
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH TRUST - A		03/15/2021	Paydown		384,339	384,339	384,339	384,339					384,339				7,447	09/15/2024	2.C FE	
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		03/10/2021	Paydown		3,479	3,479	3,479	3,479					3,479				9	11/10/2039	1.C	
00914A-AB-8	AIR LEASE CORP		02/18/2021	NATIONAL FINANCIAL SERVICES CO		520,230	475,000	486,606	486,067		(255)		(255)	485,813		34,417	34,417	3,810	06/01/2026	2.B FE	
009349-AX-9	ALS 2016-1 AR - ABS		03/15/2021	Paydown		22,026	22,026	22,026	22,036		(10)		(10)	22,026				222	05/15/2034	2.A PL	
010392-EB-0	ALABAMA POWER CO		01/12/2021	GOLDMAN SACHS & CO		826,358	750,000	829,125	827,557		(1,446)		(1,446)	826,111		247	247	5,263	12/01/2022	1.F FE	
012725-AC-1	ALBEMARLE CORP		02/05/2021	INC		3,349,800	3,000,000	3,330,300	3,326,896		(9,423)		(9,423)	3,317,473		32,327	32,327	23,517	12/01/2024	2.C FE	
01273P-AB-8	ALBEMARLE WODGINA PTY LTD		01/12/2021	GOLDMAN SACHS & CO		20,073,500	19,000,000	20,187,500	20,182,759		(4,394)		(4,394)	20,178,365		(104,865)	(104,865)	107,429	11/15/2029	2.C FE	
014495-AB-1	ALESC X111 A1 - CDO		03/23/2021	Paydown		14,425	14,425	13,127	13,166		1,260		1,260	14,425				20	09/23/2037	1.C FE	
014498-AB-5	ALESC XIV A1 - CDO		03/23/2021	Paydown		1,862,083	1,830,325	1,487,945	1,846,424		15,660		15,660	1,862,083					09/23/2037	1.F FE	
01449C-AB-6	ALESC VIII A1B - CDO		03/23/2021	Paydown		12,981	10,061	8,866	12,902		80		80	12,981					12/23/2035	1.C FE	
01449T-AA-1	ALESC 9 A1 - CDO		03/23/2021	Paydown		367,156	367,156	317,046	340,105		27,051		27,051	367,156				380	06/23/2036	1.F FE	
01450B-AA-6	ALESC XV A1 - CDO		03/23/2021	Paydown		805,114	805,114	712,526	715,813		89,301		89,301	805,114				1,056	12/23/2037	1.F FE	

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIES INC		03/18/2021	MERRILL LYNCH PIERCE FENNER SMITH INC JP MORGAN SECURITIES LLC		1,670,560	1,600,000	1,597,744	1,598,010		.76		.76		1,598,085		72,475	72,475	32,550	08/15/2031	2.A FE
..01626P-AM-8	ALIMENTATION COUCHE-TARD INC	C	03/18/2021			914,868	900,000	970,245			(1,103)		(1,103)		969,142		(54,274)	(54,274)	4,204	01/25/2030	2.B FE
..02146Y-AA-4	AWALT 2006-0A9 1A1 - CMO/RMBS		03/22/2021	Paydown		389,627	389,725	272,993	268,427		121,200		121,200		389,627				212	07/20/2046	1.D FM
..02147R-AF-7	AWALT 2006-23CB 1A6 - CMO/RMBS		03/01/2021	Paydown		1,675	1,586	1,161	1,248		426		426		1,675				18	08/25/2036	1.D FM
..02148S-AA-5	AV-DAL 2020 A - ABS		03/15/2021	Paydown		14,541	14,541	14,541	14,541						14,541				(1)	12/15/2045	2.A PL
..02148F-AE-5	AWALT 2007-4CB 1A5 - CMO/RMBS		03/01/2021	Paydown		84,888	84,244	70,023	67,496		17,392		17,392		84,888				614	04/25/2037	1.D FM
..02148K-AJ-3	AWALT 2006-40T1 1A9 - CMO/RMBS		03/25/2021	Paydown		10,118	11,074	6,507	6,947		3,170		3,170		10,118				6	01/25/2037	1.D FM
..02150D-AA-3	AWALT 2007-0A4 A1 - RMBS		03/25/2021	Paydown		248,915	248,915	110,767	167,682		81,233		81,233		248,915				144	05/25/2047	1.D FM
..02150P-AA-6	AWALT 2007-0A6 A1A - RMBS		03/25/2021	Paydown		94,068	94,068	51,943	66,121		27,947		27,947		94,068				47	06/25/2037	1.D FM
..02151N-BH-4	AWALT 2007-18CB 225 - CMO/RMBS		03/01/2021	Paydown		14,350	13,446	8,837	8,290		6,060		6,060		14,350				172	08/25/2037	1.D FM
..02152B-AU-1	AWALT 2007-HY9 A2 - RMBS		03/25/2021	Paydown		709,774	709,774	563,373	702,934		6,840		6,840		709,774					09/25/2037	1.D FM
..02209S-BG-7	ALTRIA GROUP INC		02/12/2021	Call @ 100.00 Bank of New York Mellon		8,195,616	6,040,000	8,413,901	8,407,714		(2,972)		(2,972)		8,404,741		(2,364,741)	(2,364,741)		02/14/2059	2.B FE
..02364H-BD-6	AMERICA MOVIL SAB DE CV	C	01/29/2021			4,671,000	4,500,000	4,663,800	4,645,164		(8,282)		(8,282)		4,636,882		34,118	34,118	76,563	07/16/2022	2.A FE
..02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR		01/15/2021	Paydown		172,182	172,182	144,079	145,282		26,900		26,900		172,182				3,530	07/15/2036	3.A FE
..02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR		03/22/2021	Paydown		307,964	307,964	297,355	297,694		10,270		10,270		307,964				5,543	03/22/2029	2.A FE
..026351-AU-0	AIG LIFE HOLDINGS INC		03/19/2021	J.P. MORGAN SECURITIES INC		8,023,405	6,500,000	8,152,300	8,138,859		(74,189)		(74,189)		8,064,671		(41,266)	(41,266)	330,417	07/15/2025	2.A FE
..026609-AC-1	WYETH LLC		01/12/2021	GOLDMAN SACHS & CO J.P. MORGAN SECURITIES INC		5,609,863	4,900,000	5,608,540	5,596,138		(11,722)		(11,722)		5,584,416		25,447	25,447	131,245	03/01/2023	1.F FE
..02665W-CE-9	AMERICAN HONDA FINANCE CORP		03/05/2021	J.P. MORGAN SECURITIES INC		14,588,386	13,160,000	15,292,710	15,285,563		(52,426)		(52,426)		15,233,137		(644,751)	(644,751)	261,007	02/15/2028	1.G FE
..026930-AA-5	AHMA 2007-2 A1 - RMBS		03/25/2021	Paydown		814,950	875,047	684,924	767,345		47,605		47,605		814,950				188	03/25/2047	1.D FM
..026932-AA-1	AHM 2007-1 1AT - CMO/RMBS		03/25/2021	Paydown		1,514,967	1,511,087	1,097,345	1,503,688		11,279		11,279		1,514,967					05/25/2047	5.C FE
..026932-AC-7	AHM 2007-1 1CT - CMO/RMBS		03/25/2021	Paydown		3,253,268	3,235,134	1,747,755	2,893,312		15,322		15,322		3,253,268					05/25/2047	1.D FM
..026936-AA-2	AHMA 2007-5 A1 - CMO/RMBS		03/25/2021	Paydown		62,814	68,619	61,000	62,269		546		546		62,814					06/25/2047	1.D FM
..03073E-AM-7	AMERISOURCEBERGEN CORP		03/19/2021	J.P. MORGAN SECURITIES INC		3,230,190	3,000,000	3,291,139	3,277,225		(15,763)		(15,763)		3,261,462		(31,272)	(31,272)	54,708	03/01/2025	2.B FE
..034863-AT-7	ANGLO AMERICAN CAPITAL PLC	C	03/05/2021			14,630,200	13,000,000	14,879,150	14,872,569		(49,689)		(49,689)		14,822,880		(192,680)	(192,680)	257,111	09/11/2027	2.B FE
..03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC		01/25/2021	US Bank MORGAN STANLEY & CO.		560,979	450,000	545,267	541,198		(328)		(328)		540,871		20,108	20,108	10,281	02/01/2036	2.B FE
..03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/15/2021	LLC NATIONAL FINANCIAL SERVICES CO		1,780,921	1,435,000	1,848,029	1,843,466		(3,468)		(3,468)		1,839,998		(59,077)	(59,077)	50,400	01/23/2039	2.B FE
..035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/18/2021	SERVICES CO		314,988	250,000	302,682	302,210		(221)		(221)		301,989		12,999	12,999	7,322	01/15/2042	2.B FE
..035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC		01/25/2021	BARCLAYS CAPITAL INC		359,259	300,000	350,619	348,820		(152)		(152)		348,669		10,590	10,590	3,682	04/15/2038	2.B FE
..037411-AM-7	APACHE CORP		02/03/2021	Various		5,998,525	5,702,000	7,354,633	7,289,971		(2,042)		(2,042)		7,287,929		(1,289,404)	(1,289,404)	196,014	08/15/2047	3.A FE
..037735-CR-6	APPALACHIAN POWER CO		03/30/2021	Maturity @ 100.00 WELLS FARGO SECURITIES LLC		3,330,000	3,330,000	3,425,764	3,330,000						3,330,000				76,590	03/30/2021	2.A FE
..037833-BY-5	APPLE INC		03/05/2021	LLC		8,752,640	8,000,000	9,009,234	8,970,311		(35,113)		(35,113)		8,935,198		(182,558)	(182,558)	140,833	02/23/2026	1.B FE
..037833-CJ-7	APPLE INC		03/04/2021	GOLDMAN SACHS AND CO		4,436,560	4,000,000	3,869,120	3,898,499		2,659		2,659		3,901,158		535,402	535,402	76,678	02/09/2027	1.B FE
..03789X-AE-8	DIN 2019-1 A22 - RMBS		03/05/2021	Paydown		6,250	6,250	6,250	6,250						6,250				74	06/07/2049	2.B FE
..038370-AA-0	AQFIT 19A A - ABS		03/15/2021	Paydown		494,027	494,027	493,950	493,971		56		56		494,027				2,584	07/16/2040	1.F FE
..03879M-AA-1	ARC RAIL 2013-1, LLC - ABS		02/15/2021	Paydown		829,597	829,597	829,597	829,597						829,597				2,271	07/01/2038	1.F PL
..04002Q-AA-0	AREIT 18CRE2 A - CMBS		02/17/2021	Paydown		406,590	406,590	401,176	393,890		12,700		12,700		406,590				796	11/16/2035	1.A FE
..04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		02/17/2021	Paydown		422	422	426	426		(4)		(4)		422				1	12/17/2068	2.C
..04301Y-AA-1	ARTEMIS 2018-1 CN - ABS		03/17/2021	Paydown		536	536	541	541		(6)		(6)		536				2	12/17/2068	2.C
..04546K-AA-6	AASET 2018-2 A - ABS		03/16/2021	Paydown		9,019	9,019	8,928	8,930		89		89		9,019				51	11/18/2038	2.B FE
..046353-AL-2	ASTRAZENECA PLC	C	03/19/2021	Various		43,743,823	39,866,000	44,898,167	44,704,773		(168,596)		(168,596)		44,536,177		(792,554)	(792,554)	403,780	11/16/2025	2.A FE
..046677-AH-1	ATLANTIC MARINE CORPS QINTYS LLC		02/15/2021	Paydown		30,349	30,349	29,778	29,802		547		547		30,349				817	02/15/2048	3.B FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
053332-AY-8	AUTOZONE INC		03/19/2021	JP MORGAN SECURITIES LLC		10,924,900	10,000,000	11,137,754	11,087,066		(56,867)		(56,867)		11,030,199		(105,299)	(105,299)	159,097	04/15/2025	2.B FE
053807-AS-2	AVNET INC		03/01/2021	Morgan Stanley		6,704,820	6,000,000	6,736,200	6,730,852		(23,275)		(23,275)		6,707,577		(2,757)	(2,757)	106,375	04/15/2026	2.C FE
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD	C	03/01/2021	Various		13,918,937	13,160,000	14,095,939	14,091,754		(28,306)		(28,306)		14,063,449		(144,512)	(144,512)	155,361	04/15/2026	2.C FE
05530V-AN-9	BCAP 2007-AA3 21A - RMBS		03/25/2021	Paydown		175,842	175,842	133,211	138,792		37,050		37,050		175,842				132	05/25/2047	1.D FM
05530W-AA-5	BCAP 2007-AA4 1A1 - CMO/RMBS		03/01/2021	Paydown		265,248	210,528	137,825	264,266		981		981		265,248					06/25/2047	1.D FM
05531Y-AF-9	BCAP 2009-RP6 3A2 - CMO/RMBS		03/01/2021	Paydown		369,554	369,554	202,392	175,251		184,530		184,530		359,781				2,385	12/26/2037	1.D FM
05533J-AJ-9	BCAP 2010-RR11 4A2 - CMO/RMBS		01/01/2021	Paydown		64,488	64,488	53,467	55,049		(55,049)		(55,049)							03/27/2047	1.D FM
05533Y-AF-7	BCAP 2011-RR5 1A6 - CMO/RMBS		03/01/2021	Paydown		372,735	354,887	315,062	355,196		17,540		17,540		372,735				1,468	03/26/2037	3.B FE
05542M-AT-2	BCAP 2013-RR5 5A2 - CMO/RMBS		03/01/2021	Paydown		35,300	66,891	48,646	51,103		(15,803)		(15,803)		35,300				425	11/27/2046	1.D FM
05586A-AA-6	BSPT 2018-FL4 A - CDO/CMBS		03/15/2021	Paydown		1,348,081	1,348,081	1,334,110	1,336,904		11,177		11,177		1,348,081				2,676	09/17/2035	1.A FE
05605G-AJ-1	B2R 2015-2 B - RMBS		03/01/2021	Paydown		2,371,915	2,371,915	2,375,235	2,407,821		(35,906)		(35,906)		2,371,915				33,659	11/18/2048	1.D FE
05608T-AC-5	BXGNT 20A C - RMBS		03/28/2021	Paydown		270,364	270,364	270,702	270,709		(345)		(345)		270,364				1,887	02/28/2036	2.B FE
056752-AB-4	BAIDU INC	C	02/25/2021	INTERNATIONAL J.P. MORGAN SECURITIES INC.		514,042	492,000	503,315	499,251		(577)		(577)		498,674		15,368	15,368	4,209	11/28/2022	1.G FE
059438-AH-4	JPMORGAN CHASE & CO		02/05/2021	J.P. MORGAN SECURITIES INC.		20,273,100	15,000,000	20,401,500	20,366,680		(97,162)		(97,162)		20,269,517		3,583	3,583	362,188	10/15/2026	1.G FE
059438-AK-7	JPMORGAN CHASE & CO		02/05/2021	J.P. MORGAN SECURITIES INC.		16,758,960	12,000,000	16,724,280	16,706,526		(76,930)		(76,930)		16,629,596		129,364	129,364	266,667	04/29/2027	1.G FE
05946X-C3-5	BAFC 2005-G A3 - CMO/RMBS		03/01/2021	Paydown		381,196	381,196	375,190	371,848		9,348		9,348		381,196				2,853	10/20/2035	1.D FM
05950N-AD-0	BAFC 2006-5 1A4 - CMO/RMBS		03/01/2021	Paydown		35,649	48,362	44,368	45,041		(9,392)		(9,392)		35,649				481	09/25/2036	3.B FE
059515-AC-0	BAFC 2007-3 A2 - RMBS		03/25/2021	Paydown		3,461	3,461	2,268	2,803		658		658		3,461				1	04/25/2037	1.D FM
05952X-AL-8	BAFC 10R4 2A4 - CMO/RMBS		03/01/2021	Paydown		202,314	214,230	160,404	151,205		51,109		51,109		202,314				1,600	08/26/2036	1.D FM
05970B-AB-6	BAFC 2015-R9 1A2 - CMO/RMBS		03/01/2021	Paydown		28,512	28,512	22,938	24,258		4,254		4,254		28,512					12/26/2046	1.D FM
05971K-AG-4	BANCO SANTANDER SA	C	03/18/2021	MLPFS INC FIXED INCOME		5,713,680	6,000,000	6,058,500	4,991		(366)		(366)		6,058,134		(344,454)	(344,454)	49,940	12/03/2030	2.B FE
05990T-BB-2	BAFC 2015-R2 8A2 - CMO/RMBS		03/25/2021	Paydown		165	6,783	5,014	4,991		(4,826)		(4,826)		165					04/29/2037	1.D FM
05991B-AE-5	BAFC 2015-R8 2A2 - CMO/RMBS		02/01/2021	Paydown		1,864	1,864	1,513	1,554		(1,554)		(1,554)						9	11/26/2046	1.D FM
06051G-FU-8	BANK OF AMERICA CORP		01/19/2021	J.P. MORGAN SECURITIES INC.		2,315,280	2,000,000	2,324,600	2,322,257		(3,062)		(3,062)		2,319,195		(3,915)	(3,915)	33,622	03/03/2026	2.A FE
06051G-GC-7	BANK OF AMERICA CORP		02/05/2021	J.P. MORGAN SECURITIES INC.		6,670,970	5,811,000	6,704,732	6,699,116		(15,657)		(15,657)		6,683,459		(12,489)	(12,489)	49,965	11/25/2027	2.A FE
06406G-AA-9	BANK OF NEW YORK MELLON CORP		01/21/2021	JP Morgan Securities Inc.		14,380,210	13,000,000	14,534,455	14,497,470		(10,926)		(10,926)		14,486,545		(106,335)	(106,335)	88,833	10/30/2028	1.F FE
06738E-AN-5	BARCLAYS PLC	C	02/05/2021	J.P. MORGAN SECURITIES INC.		10,290,150	9,000,000	10,303,200	10,293,594		(26,836)		(26,836)		10,266,758		23,392	23,392	226,406	01/12/2026	2.B FE
07274E-AG-8	BAYER US FINANCE LLC		03/19/2021	J.P. MORGAN SECURITIES INC.		4,312,560	4,000,000	4,341,862	3,027,493		(18,032)		(18,032)		4,307,693		4,867	4,867	60,375	10/08/2024	2.A FE
07274N-AN-3	BAYER US FINANCE II LLC		03/05/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		2,855,825	2,500,000	2,995,775			(3,454)		(3,454)		2,992,321		(136,496)	(136,496)	23,446	06/25/2038	2.A FE
07324S-AX-0	BAYC 2004-3 A1 - CMBS		03/25/2021	Paydown		189,941	189,942	154,841	182,594		7,347		7,347		189,941				191	01/25/2035	1.E FE
07324Y-AB-5	BAYC 2006-2 A1 - CMBS		03/25/2021	Paydown		150,539	150,539	121,532	130,773		19,767		19,767		150,539				132	07/25/2036	2.C FE
07325M-AA-2	BAYC 2007-1 A1 - CMBS		03/25/2021	Paydown		88,845	88,845	69,744	75,854		12,991		12,991		88,845				52	03/25/2037	2.C FE
07325Y-AG-9	BAYV 2007-A 2A - RMBS		03/25/2021	Paydown		263,751	263,751	246,652	247,730		16,021		16,021		263,751				217	05/28/2037	1.D FM
07325Y-AA-6	BAYC 2007-3 A1 - CMBS		03/25/2021	Paydown		19,591	19,591	14,846	16,129		3,462		3,462		19,591				10	07/27/2037	3.A FE
07330M-AC-1	TRUIST BANK		03/05/2021	SUNTRUST ROBINSON HUMPHEY INC		18,900,900	18,000,000	18,679,653	18,645,941		(31,227)		(31,227)		18,614,715		286,185	286,185	225,378	09/17/2029	1.G FE
073730-AB-9	BEAM SUNTORY INC		01/12/2021	GOLDMAN SACHS & CO		5,641,550	5,000,000	5,577,500	5,566,989		(9,758)		(9,758)		5,557,230		84,320	84,320	195,781	01/15/2023	2.B FE
073868-AA-9	BALTA 2006-6 1A1 - RMBS		03/25/2021	Paydown		44,822	44,435	31,271	22,648		22,175		22,175		44,822				19	11/25/2036	1.D FM
07386U-AM-4	BSABS 2007-SD2 2A1 - RMBS		03/25/2021	Paydown		25,214	25,214	18,779	18,224		6,989		6,989		25,214				25	02/25/2037	1.D FM
073879-4G-0	BSABS 2005-AC9 A3 - RMBS		03/25/2021	Paydown		170,870	170,870	115,047	109,971		60,900		60,900		170,870				80	12/25/2035	1.D FM
073879-BM-9	BSABS 2004-AC3 A1 - RMBS		03/01/2021	Paydown		175,919	148,363	146,492	174,705		1,214		1,214		175,919					06/25/2034	1.D FM
073879-TU-2	BSABS 2005-HE4 M2 - RMBS		03/25/2021	Paydown		962,357	962,357	839,976	928,346		34,011		34,011		962,357				12,555	04/25/2035	1.D FM

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
07387A-AW-5	BSARM 2005-3 2A1 - CMO/RMBS		03/01/2021	Paydown		495,214	500,159	364,805	369,393		125,821		125,821		495,214				2,644	06/25/2035	1.D FI
07387U-GB-1	BSABS 2006-AC2 1A1 - RMBS		03/25/2021	Paydown		316,233	316,233	176,781	144,363		171,871		171,871		316,233				79	03/25/2036	1.D FI
07388D-AS-7	BSARM 2006-2 3A2 - CMO/RMBS		03/01/2021	Paydown		10,115	10,532	8,237	6,429		3,687		3,687		10,115				33	07/25/2036	1.D FI
07400N-AA-8	BSMF 2007-AR5 11A - RMBS		03/25/2021	Paydown		254,395	254,395	177,417	188,646		65,749		65,749		254,395				116	06/25/2037	1.D FI
07400N-AS-9	BSMF 2007-AR5 2A1 - RMBS		03/25/2021	Paydown		279,714	279,714	217,419	218,866		60,848		60,848		279,714				138	07/25/2037	1.D FI
07401M-AG-6	BSMF 2007-AR1 2A3 - RMBS		03/25/2021	Paydown		462,121	398,565	367,317	459,323		2,798		2,798		462,121				25	02/25/2037	1.D FI
07401Y-AA-3	BSMF 2007-AR4 1A1 - RMBS		03/25/2021	Paydown		53,309	53,309	28,887	38,018		15,291		15,291		53,309				25	04/27/2037	1.D FI
075887-AN-9	BECTON DICKINSON AND CO		03/19/2021	J.P. MORGAN SECURITIES LLC		12,918,700	10,000,000	12,722,000	12,707,404		(83,899)		(83,899)		12,623,505		295,195	295,195	451,111	08/01/2027	2.C FE
075887-BF-5	BECTON DICKINSON AND CO		03/19/2021	J.P. MORGAN SECURITIES INC.		2,531,760	2,310,000	2,552,088	2,539,930		(12,975)		(12,975)		2,526,955		4,805	4,805	22,522	12/15/2024	2.C FE
075887-CJ-6	BECTON DICKINSON AND CO		01/25/2021	FENNER SMITH INC		1,002,524	925,000	1,001,932	1,000,997		(552)		(552)		1,000,446		2,079	2,079	4,860	05/20/2030	2.C FE
084670-BS-6	BERKSHIRE HATHAWAY INC		03/05/2021	MLPFS INC FIXED INCOME		8,692,560	8,000,000	8,959,931	8,923,368		(33,967)		(33,967)		8,889,401		(196,841)	(196,841)	120,139	03/15/2026	1.C FE
08658E-AA-5	CONOCO INC		03/05/2021	J.P. MORGAN SECURITIES INC.		7,733,460	6,000,000	8,023,200	8,013,112		(48,199)		(48,199)		7,964,912		(231,452)	(231,452)	159,000	04/15/2028	1.F FE
09062X-AF-0	BIOTEN INC		03/05/2021	US BANCORP INVESTMENTS INC.		18,773,328	16,800,000	19,160,232	19,080,786		(93,002)		(93,002)		18,987,785		(214,457)	(214,457)	326,970	09/15/2025	1.G FE
09247X-AP-6	BLACKROCK INC		01/19/2021	SUSQUEHANNA FINANCIAL GROUP LLP		11,421,300	10,000,000	11,509,775	11,475,187		(9,133)		(9,133)		11,466,054		(44,754)	(44,754)	72,222	04/30/2029	1.D FE
09659W-ZD-5	BNP PARIBAS SA	C	03/26/2021	Direct		4,308,560	4,000,000	3,910,520	3,935,756		3,587		3,587		3,939,343		369,217	369,217	97,875	01/09/2025	1.G FE
097023-CI-0	BOEING CO		02/05/2021	J.P. MORGAN SECURITIES INC.		21,481,400	19,000,000	21,552,650	21,538,215		(62,557)		(62,557)		21,475,658		5,742	5,742	252,146	05/01/2025	2.C FE
099724-AL-0	BORGHARNER INC		02/05/2021	J.P. MORGAN SECURITIES INC.		14,179,374	13,160,000	14,196,613	14,192,758		(16,883)		(16,883)		14,175,875		3,499	3,499	222,806	07/01/2027	2.B FE
099724-AM-8	BORGHARNER INC		03/19/2021	JP MORGAN SECURITIES LLC		3,440,736	2,975,000	3,506,038	3,507,432		(15,356)		(15,356)		3,490,682		(49,946)	(49,946)	71,069	10/01/2025	2.B FE
10004*-AA-3	BORROWED SUNSHINE, LLC		02/22/2021	Direct		168,832	168,832	168,832	168,832						168,832				1,763	01/15/2040	2.B PL
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC		03/08/2021	BARCLAYS CAPITAL INC		8,958,000	8,000,000	7,920,160	7,934,787		1,662		1,662		7,936,449		1,021,551	1,021,551	146,981	09/21/2028	1.F FE
110122-AA-6	BRISTOL-MYERS SQUIBB CO		01/12/2021	GOLDMAN SACHS & CO		12,187,245	10,500,000	12,233,550	12,206,654		(24,821)		(24,821)		12,181,834		5,411	5,411	60,477	06/15/2023	1.F FE
110122-AB-4	BRISTOL-MYERS SQUIBB CO		02/05/2021	J.P. MORGAN SECURITIES INC.		13,196,600	10,000,000	13,228,000	13,207,432		(57,362)		(57,362)		13,150,069		46,531	46,531	158,667	11/15/2026	1.F FE
11041R-AL-2	BAE SYSTEMS FINANCE INC		03/01/2021	Morgan Stanley		25,767,885	19,500,000	26,190,450	26,153,297		(162,829)		(162,829)		25,990,468		(222,583)	(222,583)	983,125	07/01/2027	2.B FE
11042A-AA-2	BRITISH AIRWAYS PASS THROUGH TRUST 2013-	C	03/20/2021	Paydown		30,417	30,417	32,470	31,252		(835)		(835)		30,417				352	12/20/2025	1.F FE
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATE		02/15/2021	Paydown		9,140	9,140	9,339	9,140		(199)		(199)		9,140				81	05/15/2034	1.G FE
111013-AK-4	SKY LTD	C	02/25/2021	TD Securities		2,583,803	2,450,000	2,583,829	2,571,162		(9,865)		(9,865)		2,561,297		2,505	2,505	19,141	11/26/2022	1.G FE
11134L-AF-6	BROADCOM CORP		03/31/2021	Direct		4,060,951	3,725,000	3,727,459	3,726,705		(89)		(89)		3,726,616		334,336	334,336	96,022	01/15/2024	2.C FE
11134L-AH-2	BROADCOM CORP		03/01/2021	Various		14,458,892	13,160,000	14,735,910	14,729,506		(43,621)		(43,621)		14,685,885		(226,993)	(226,993)	322,962	01/15/2027	2.C FE
11134L-AR-0	BROADCOM CORP		02/25/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		299,432	280,000	271,124	272,363		151		151		272,513		26,919	26,919	6,016	01/15/2028	2.C FE
11135F-AQ-4	BROADCOM INC		01/25/2021	WELLS FARGO SECURITIES LLC		992,049	875,000	998,550	997,174		(811)		(811)		996,363		(4,314)	(4,314)	7,263	11/15/2030	2.C FE
11135F-BC-4	BROADCOM INC		03/31/2021	Direct		5,736,648	5,000,000	5,689,900	5,689,900		(35,148)		(35,148)		5,654,752		81,896	81,896	108,361	04/15/2025	2.C FE
120568-AZ-3	BUNGE LIMITED FINANCE CORP		02/05/2021	J.P. MORGAN SECURITIES INC.		15,045,828	13,160,000	15,065,963	15,058,980		(30,619)		(30,619)		15,028,361		17,467	17,467	183,692	09/25/2027	2.C FE
121897-WQ-1	BNSF RAILWAY CO		01/12/2021	GOLDMAN SACHS & CO		14,690,430	13,500,000	14,785,200	14,743,348		(38,115)		(38,115)		14,705,233		(14,803)	(14,803)	456,094	02/25/2022	1.E FE
121897-AA-2	BURLINGTON NORTHERN SANTA FE LLC		02/05/2021	J.P. MORGAN SECURITIES INC.		5,418,927	4,190,000	5,423,536	5,414,135		(26,047)		(26,047)		5,388,088		30,839	30,839	43,995	12/15/2025	1.E FE
122014-AH-6	BURLINGTON RESOURCES LLC		03/19/2021	JP MORGAN SECURITIES LLC		12,527,500	10,000,000	12,676,000	12,652,340		(138,388)		(138,388)		12,513,952		13,548	13,548	428,222	03/15/2025	1.G FE
122014-AJ-2	BURLINGTON RESOURCES LLC		03/19/2021	J.P. MORGAN SECURITIES INC.		10,354,870	8,500,000	10,867,250	10,850,024		(93,569)		(93,569)		10,756,455		(401,585)	(401,585)	347,378	02/15/2026	1.G FE

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12201P-AN-6	BURLINGTON RESOURCES LLC	C	01/12/2021	GOLDMAN SACHS & CO		25,387,544	17,200,000	25,614,240	25,587,870		(24,309)		(24,309)		25,563,561		(176,017)	(176,017)	152,029	12/01/2031	1.G FE
12479R-AF-4	CAUTO 2017-1 A3 - ABS		03/15/2021	Paydown		835	835	835	835				835		835					04/15/2047	1.E FE
12510H-AA-8	CAUTO 2020-1 A1 - ABS		03/15/2021	Paydown		32,948	32,948	33,687	33,652		(704)		(704)		32,948				123	02/15/2050	1.A FE
12510H-AC-4	CAUTO 2020-1 A3 - ABS		03/15/2021	Paydown		146	146	154	146		(8)		(8)		146					02/15/2050	1.A FE
125523-AF-7	CIGNA CORP		03/23/2021	Call @ 107.68		555,625	516,000	528,496	524,255		(725)		(725)		523,531		32,094	32,094	11,263	07/15/2023	2.B FE
125523-AH-3	CIGNA CORP		03/05/2021	BNP PARIBAS		8,599,350	7,500,000	7,439,877	7,447,578		1,253		1,253		7,448,830		1,150,520	1,150,520	131,250	10/15/2028	2.B FE
12559Q-AD-4	CITIM 071 2A3 - RMBS		03/25/2021	Paydown		4,225	4,226	4,028	4,028		198		198		4,225				6	10/25/2037	1.D FM
12566R-AD-3	CIALT 2006-A6 I44 - CMO/RMBS		03/01/2021	Paydown		28,744	31,615	28,098	29,285		(541)		(541)		28,744				405	11/25/2036	2.B FM
12566T-AB-3	CIALT 2006-A7 I42 - CMO/RMBS		03/01/2021	Paydown		56,486	56,396	49,086	49,844		6,642		6,642		56,486				521	12/25/2036	1.D FM
12566T-AM-9	CIALT 2006-A7 A12 - CMO/RMBS		03/01/2021	Paydown		10,227	10,210	7,455	7,992		2,235		2,235		10,227				94	12/25/2036	1.D FM
12566V-AE-2	CIALT 2007-A4 I45 - CMO/RMBS		03/01/2021	Paydown		65,732	75,381	54,368	65,180		552		552		65,732				601	04/25/2037	1.D FM
12566X-AK-4	CIALT 2007-A7 2A1 - CMO/RMBS		03/25/2021	Paydown		469,925	519,466	375,528	466,844		3,081		3,081		469,925					07/25/2037	1.D FM
12566X-AK-4	CIALT 2007-A7 2A1 - CMO/RMBS		03/25/2021	Paydown		139,333	157,568	124,889	139,308		25		25		139,333				105	07/25/2037	2.B FM
126149-AD-5	CONOPCO INC		01/19/2021	USCC/SANTANDER		5,397,080	4,000,000	5,396,400	5,387,636		(11,199)		(11,199)		5,376,436		20,644	20,644	27,399	12/15/2026	1.E FE
12624N-AQ-3	COMM 2012-LTRT E - CMB		03/18/2021	PERFORMANCE TRUST		4,066,170	11,786,000	2,911,881	2,911,881		96,695		96,695		3,008,576		1,057,594	1,057,594	152,227	10/07/2030	1.D FM
12638P-AE-9	CSMC 2007-3 A3A - RMBS		03/01/2021	Paydown		34,150	34,150	12,010	34,056		94		94		34,150					04/25/2037	1.D FM
12638P-AJ-8	CSMC 2007-3 A6A - RMBS		03/01/2021	Paydown		36,713	36,713	14,149	36,602		111		111		36,713					04/25/2037	1.D FM
12642J-CE-5	CSMC 2009-11R 219 - CMO/RMBS		03/01/2021	Paydown		852,363	642,962	436,578	441,948		210,416		210,416		652,363				4,067	09/26/2036	1.D FM
12644N-UH-7	CSMC 2010-9R A5 - CMO/RMBS		03/25/2021	Paydown		309,898	309,898	234,393	204,223		105,675		105,675		309,898				311	10/27/2036	3.B FM
12645L-AW-9	CSMC 2011-5R 3A2 - CMO/RMBS		03/01/2021	Paydown		385,809	369,009	279,755	302,270		83,539		83,539		385,809				3,009	09/27/2047	1.D FM
12645Q-FQ-6	CSMC 2011-6R 6A2 - CMO/RMBS		03/01/2021	Paydown		922,514	874,579	752,915	673,041		249,473		249,473		922,514				3,456	08/28/2036	1.D FM
12646P-EA-3	CSMC 2013-2R 6A2 - CMO/RMBS		03/01/2021	Paydown		505,230	497,949	351,646	356,446		148,784		148,784		505,230				3,546	09/29/2036	1.D FM
12647Q-AU-0	CSMC 2013-11R 3A2 - CMO/RMBS		03/25/2021	Paydown		696,939	692,089	530,425	449,274		247,665		247,665		696,939				3,713	01/25/2047	1.D FM
12648J-GG-0	CSMC 2014-4R 242 - CMO/RMBS		03/30/2021	CREDIT SUISSE		3,266,081	8,566,769	3,875,558	3,797,611		49,832		49,832		3,847,442		(581,362)	(581,362)	159,872	07/29/2036	1.D FM
12649F-EG-9	CSMC 2014-11R 162 - CMO/RMBS		03/19/2021	Paydown											(10,008)		10,008	10,008		09/27/2047	1.D FM
12649H-AC-8	CSMC SERIES 2014-12R - CMO		02/28/2021	Paydown															13	08/27/2036	1.D FM
12649H-AC-8	CSMC SERIES 2014-12R - CMO		02/28/2021	Paydown		3,934	3,934	2,762	2,933		1,000		1,000		3,934				25	08/27/2036	1.D FM
12649W-BA-8	CSMC 2015-3R 6A2 - CMO/RMBS		01/31/2021	Paydown		20,309	20,309	15,198	14,458		5,851		5,851		20,309				137	01/29/2036	4.B
12649W-BA-8	CSMC 2015-3R 6A2 - CMO/RMBS		03/01/2021	Paydown		1,316	1,316	985	937		379		379		1,316				9	01/29/2036	4.B
12665Q-AY-6	CVSPAS 05 CTF - ABS		03/10/2021	Paydown		137,206	180,183	192,735	188,199		(50,993)		(50,993)		137,206				7,421	10/10/2027	2.B
12665Q-BJ-8	CVS HEALTH CORP		02/05/2021	J.P. MORGAN SECURITIES INC.		20,616,480	16,000,000	20,491,200	20,465,470		(71,245)		(71,245)		20,394,225				188,889	06/01/2027	2.B FE
12665Q-BP-4	CVSPAS 06 CRT - ABS		03/10/2021	Paydown		27,446	26,055	27,870	27,446		(1,391)		(1,391)		26,055				263	12/10/2028	2.B
12665Q-CN-8	CVS HEALTH CORP		02/18/2021	Bank of America Securities		727,424	563,000	715,249	714,110		(528)		(528)		713,582		13,842	13,842	16,671	07/20/2045	2.B FE
126659-AA-9	CVSPAS 2009-6 CTF - ABS		02/10/2021	Paydown		8,234	8,234	10,018	9,686		(1,452)		(1,452)		8,234				86	07/10/2031	2.B
126659-AA-9	CVSPAS 2009-6 CTF - ABS		03/10/2021	Paydown		4,160	4,160	5,061	4,894		(734)		(734)		4,160				87	07/10/2031	2.B IF
12665V-AA-0	CVSPAS 14 A2 - CMB		02/10/2021	Paydown		2,268	2,268	2,416	2,373		(104)		(104)		2,268				12	08/11/2036	2.B
12665V-AA-0	CVSPAS 14 A2 - CMB		03/10/2021	Paydown		1,140	1,140	1,214	1,192		(52)		(52)		1,140				12	08/11/2036	2.B
126670-ZC-5	GSCC 2006-1 A1 - RMBS		03/25/2021	Paydown		921,469	961,417	930,775	930,775		(9,306)		(9,306)		921,469				872	02/25/2036	1.D FM
126670-ZM-3	CWIL 2006-6 2A3 - RMBS		03/25/2021	Paydown		1,160,513	1,160,514	984,574	1,048,037		112,477		112,477		1,160,513				845	09/25/2036	1.D FM
12667G-DQ-3	CIALT 2005-J3 2A8 - CMO/RMBS		03/25/2021	Paydown		250,299	246,503	206,373	206,373		43,926		43,926		250,299				165	05/25/2035	1.D FM
12667G-L8-4	CIALT 2005-27 I42 - CMO/RMBS		03/01/2021	Paydown		66,638	66,638	42,630	46,058		20,580		20,580		66,638				244	08/25/2035	1.D FM
12667G-NS-8	CIALT 2005-24 I41 - CMO/RMBS		03/01/2021	Paydown		29,953	29,958	16,362	17,182		12,771		12,771		29,953				93	07/20/2035	1.D FM
12667G-TM-5	CIALT 2005-26CB A1 - CMO/RMBS		03/25/2021	Paydown		13,586	13,653	8,011	8,099		5,487		5,487		13,586				12	07/25/2035	1.D FM
12667G-Y9-8	CIALT 2005-38 A1 - CMO/RMBS		03/01/2021	Paydown		19,957	19,957	17,775	17,750		2,207		2,207		19,957				60	09/25/2035	1.D FM
12667G-Z3-0	CIALT 2005-38 A3 - CMO/RMBS		03/25/2021	Paydown		273,422	273,422	167,424	195,122		78,300		78,300		273,422				218	09/25/2035	1.D FM
12668A-4S-1	CIALT 2005-AR1 2AA - RMBS		03/25/2021	Paydown		159,582	155,794	128,295	139,131		20,452		20,452		159,582				187	11/20/2035	1.D FM
12668A-CP-8	CIALT 2005-51 2A1 - CMO/RMBS		03/22/2021	Paydown		164,001	164,002	79,911	99,099		64,902		64,902		164,001				104	11/20/2035	1.D FM
12668A-CY-9	CIALT 2005-51 32A - CMO/RMBS		03/01/2021	Paydown		32,278	32,278	18,613	19,358		12,920		12,920		32,278				98	11/20/2035	1.D FM
12668A-EV-3	CIALT 2005-59 1A1 - CMO/RMBS		03/22/2021	Paydown		516,664	516,664	328,703	357,504		159,160		159,160		516,664				611	11/20/2035	1.D FM
12668A-GN-9	CIALT 2005-56 1A1 - CMO/RMBS		03/25/2021	Paydown		239,604	239,605	157,605	168,845		70,758		70,758		239,604				369	11/25/2035	1.D FM

E05.6

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12668A-JM-8	CWALT 2005-J11 A13 - CMO/RMBS		03/01/2021	Paydown		216,230	211,227	159,421	151,751		64,479		64,479		216,230				1,557	11/25/2035	1.D FM
12668A-QH-1	CWALT 2005-51 4A1 - CMO/RMBS		02/22/2021	Paydown		12,854	12,854	12,312	12,130		723		723		12,854				12	11/20/2035	4.B FM
12668A-QH-1	CWALT 2005-51 4A1 - CMO/RMBS		03/22/2021	Paydown		52,851	52,851	50,625	49,877		2,974		2,974		52,851				102	11/20/2035	3.B FM
12668A-TN-5	CWALT 2005-62 1A1 - CMO/RMBS		03/25/2021	Paydown		58,777	58,777	34,759	34,946		23,831		23,831		58,777				60	12/25/2035	1.D FM
12668B-BN-2	CWALT 2005-81 A1 - CMO/RMBS		03/25/2021	Paydown		124,155	124,155	115,304	114,161		9,994		9,994		124,155				147	02/25/2036	3.B FM
12668B-E3-3	CWALT 2006-0A6 A2 - CMO/RMBS		03/25/2021	Paydown		103,838	103,838	92,392	94,429		9,409		9,409		103,838				93	07/25/2046	1.D FM
12668B-LL-5	CWALT 2006-2CB A11 - CMO/RMBS		03/01/2021	Paydown		98,449	93,178	48,113	44,752		53,697		53,697		98,449			1,035	03/25/2036	1.D FM	
12668B-MHI-0	CWALT 2006-5T2 A3 - CMO/RMBS		03/01/2021	Paydown		400	5,943	3,889	3,692		(3,292)		(3,292)		400			18	04/25/2036	1.D FM	
126694-D7-0	CWHL 2006-HYB2 4A1 - CMO/RMBS		03/01/2021	Paydown		2,335	2,335	1,177	1,016		1,319		1,319		2,335			11	04/22/2036	1.D FM	
126694-MS-4	CWHL 2005-26 1A8 - CMO/RMBS		03/01/2021	Paydown		67,903	92,957	76,229	74,141		(6,238)		(6,238)		67,903			665	11/25/2035	1.D FM	
12803P-AB-4	CAJUN 2017-1 A2 - RMBS		02/20/2021	Paydown		37,500	37,500	38,297	38,108		(608)		(608)		37,500			609	08/20/2047	2.C FE	
136375-BD-3	CANADIAN NATIONAL RAILWAY CO	C	03/19/2021	J.P. MORGAN SECURITIES LLC		9,189,950	7,000,000	9,710,400	9,697,303		(75,930)		(75,930)		9,621,373		(431,423)	(431,423)	332,733	07/15/2028	1.F FE
136385-AC-5	CANADIAN NATURAL RESOURCES LTD	C	01/12/2021	GOLDMAN SACHS & CO		13,387,400	10,000,000	13,243,000	13,233,926		(8,410)		(8,410)		13,225,516		161,884	161,884	358,000	11/20/2032	2.B FE
13645R-AD-6	CANADIAN PACIFIC RAILWAY CO	C	01/12/2021	J.P. MORGAN SECURITIES LLC		24,834,620	17,000,000	25,209,300	25,183,034		(24,380)		(24,380)		25,158,654		(324,034)	(324,034)	299,448	10/15/2031	2.A FE
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		03/19/2021	J.P. MORGAN SECURITIES INC		4,258,320	4,000,000	4,327,474	4,312,306		(16,839)		(16,839)		4,295,467		(37,147)	(37,147)	81,067	02/05/2025	2.A FE
14040H-BK-0	CAPITAL ONE FINANCIAL CORP		02/05/2021	J.P. MORGAN SECURITIES INC		14,762,098	13,160,000	14,796,314	14,789,208		(30,815)		(30,815)		14,758,392		3,706	3,706	261,829	07/28/2026	2.B FE
14066A-AA-7	CPMRK 2006-RILY A1 - CMB5		01/01/2021	Paydown		4,937	4,937	5,717	5,689		(753)		(753)		4,937				152	07/10/2051	1.G
14069B-AA-2	CPMRK 2007A A1 - CMB5/RMBS		03/10/2021	Paydown		1,656	1,656	1,669	1,673		(17)		(17)		1,656				16	02/10/2052	2.A
141781-BK-9	CARGILL INC		03/04/2021	CITIGROUP GLOBAL MARKETS INC		5,445,450	5,000,000	4,975,050	4,978,527		439		439		4,978,965		466,485	466,485	46,042	05/23/2029	1.F FE
142339-AH-3	CARLISLE COMPANIES INC		03/05/2021	J.P. MORGAN SECURITIES INC		2,232,400	2,000,000	2,257,400	2,255,987		(6,710)		(6,710)		2,249,276		(16,876)	(16,876)	20,417	12/01/2027	2.B FE
14448C-AS-3	CARRIER GLOBAL CORP		02/18/2021	Jefferies		4,196,960	4,000,000	3,802,345	3,802,588		577		577		3,803,166		393,794	393,794	52,860	04/05/2050	2.C FE
14856E-AA-3	CLAST 151R A - ABS		03/15/2021	Paydown		170,903	170,903	170,131	170,362		541		541		170,903				1,917	03/15/2034	1.F PL
14856G-AA-8	CLAST 2021-1 A - ABS		03/15/2021	Paydown		93,864	93,864	93,861	93,861		3		3		93,864				428	01/15/2046	1.F FE
14916R-AC-8	COMMONSPIRIT HEALTH		02/25/2021	Wachovia Bank		3,276,599	3,150,000	3,273,177	3,261,162		(9,351)		(9,351)		3,251,810		24,788	24,788	29,684	11/01/2022	2.A FE
15089Q-AJ-3	CELANESE US HOLDINGS LLC		03/19/2021	J.P. MORGAN SECURITIES LLC		7,505,120	7,000,000	7,535,627	7,505,364		(34,073)		(34,073)		7,471,291		33,829	33,829	91,875	05/08/2024	2.C FE
151191-BB-8	CELULOSA ARAUCO Y CONSTITUCION SA	C	03/09/2021	JEFF GA		4,290,000	4,000,000	4,420,000	4,417,706		(11,292)		(11,292)		4,406,413		(116,413)	(116,413)	55,542	11/02/2027	2.C FE
15189X-AH-1	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		01/12/2021	GOLDMAN SACHS & CO		7,285,135	6,500,000	7,297,550	7,285,465		(11,202)		(11,202)		7,274,264		10,871	10,871	195,144	07/01/2023	1.F FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC		02/05/2021	J.P. MORGAN SECURITIES INC		9,236,640	8,000,000	9,264,000	9,253,019		(30,637)		(30,637)		9,222,382		14,258	14,258	213,771	07/23/2025	2.C FE
161630-CF-3	CHASE 2007-A1 131 - CMO/RMBS		03/01/2021	Paydown		59,958	60,038	46,296	45,439		14,520		14,520		59,958				365	03/25/2037	1.D FM
16412X-AJ-4	CHENERIE CORPUS CHRISTI HOLDINGS LLC		01/12/2021	GOLDMAN SACHS & CO		16,515,150	15,000,000	16,443,000	16,436,985		(5,580)		(5,580)		16,431,404		83,746	83,746	90,958	11/15/2029	2.C FE
166754-AS-0	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		03/05/2021	J.P. MORGAN SECURITIES INC		11,084,100	10,000,000	11,448,400	11,443,630		(35,270)		(35,270)		11,408,359		(324,259)	(324,259)	100,722	06/01/2028	2.A FE
16678W-AB-2	CMFC 2006-2 A2 - CMO/RMBS		03/25/2021	Paydown		1,287,192	1,303,974	1,018,074	676,310		176,673		176,673		1,287,192				1,097	04/25/2047	1.D FM
16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		03/25/2021	Paydown		466,675	461,716	390,740	427,450		39,226		39,226		466,675				502	08/25/2047	1.D FM
16678Y-AB-8	CMFC 2006-3 A2 - CMO/RMBS		03/25/2021	Paydown		621,701	615,346	453,050	488,205		133,496		133,496		621,701				267	08/25/2047	1.D FM
17275R-BC-5	CISCO SYSTEMS INC		03/05/2021	Cantor Fitzgerald & Co.		7,605,080	7,000,000	7,785,204	7,756,504		(26,016)		(26,016)		7,730,488		(125,408)	(125,408)	108,966	02/28/2026	1.E FE
172967-AL-5	CITIGROUP INC		02/05/2021	J.P. MORGAN SECURITIES INC		19,263,150	15,000,000	19,293,000	19,256,070		(102,993)		(102,993)		19,153,077		110,073	110,073	275,625	05/15/2025	2.A FE
172967-AQ-4	CITIGROUP INC		02/05/2021	J.P. MORGAN SECURITIES INC		12,593,200	10,000,000	12,667,000	12,646,733		(56,122)		(56,122)		12,590,612		2,588	2,588	132,222	12/01/2025	2.A FE
172981-AD-4	CMILT 2006-4 21A - CMO/RMBS		03/01/2021	Paydown		89,538	96,058	85,808	91,075		(1,537)		(1,537)		89,538				890	12/25/2035	1.D FM
17309B-AC-1	CMILT 2006-WF2 A20 - RMBS		03/01/2021	Paydown		235,200	235,200	125,033	114,872		120,328		120,328		235,200				910	05/25/2036	1.D FM
17309B-AD-9	CMILT 2006-WF2 A2E - RMBS		03/01/2021	Paydown		134,706	134,706	69,980	64,307		70,398		70,398		134,706				522	05/25/2036	1.D FM
17311X-AS-4	CMILT 2007-AMC2 A1 - RMBS		03/25/2021	Paydown		383,748	383,748	296,209	305,290		78,459		78,459		383,748				196	01/25/2037	1.D FM

E05.7

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
17312V-AD-0	OMULTI 2007-6 12A - CMO/RMBS		03/01/2021	Paydown		226,515	225,576	87,132	77,907		148,608		148,608		226,515			975		03/25/2037	1.D FM
186108-CL-8	CLEVELAND ELECTRIC ILLUMINATING CO		01/12/2021	GOLDMAN SACHS & CO		6,794,340	6,000,000	6,910,800	6,907,593	(2,975)		(2,975)	(2,975)		6,904,618		(110,278)	44,742		11/15/2030	2.B FE
191216-CT-5	COCA-COLA CO		01/21/2021	Various		34,613,400	30,000,000	35,589,408	35,477,982	(31,602)		(31,602)	(31,602)		35,446,380		(832,980)	334,075		03/25/2030	1.E FE
191219-AP-9	COCA-COLA REFRESHMENTS USA LLC		03/01/2021	Morgan Stanley		19,557,100	18,214,000	19,829,582	19,773,809	(238,047)		(238,047)	(238,047)		19,535,762		21,338	911,712		02/01/2022	1.F FE
191219-AQ-7	COCA-COLA REFRESHMENTS USA LLC		01/12/2021	GOLDMAN SACHS & CO		2,250,980	2,000,000	2,259,400	2,253,643	(5,422)		(5,422)	(5,422)		2,248,221		2,759	52,889		09/15/2022	1.F FE
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	01/29/2021	BNYM/HSBC US		10,680,000	10,000,000	10,794,300	10,778,123	(7,190)		(7,190)	(7,190)		10,770,933		(90,933)	145,139		01/22/2030	1.G FE
20030N-BE-0	COMCAST CORP		03/18/2021	INC.		3,059,230	2,589,000	2,782,347	2,774,073	(1,091)		(1,091)	(1,091)		2,772,982		285,248	81,262		07/15/2042	1.G FE
20030N-CL-3	COMCAST CORP		01/25/2021	KEYBANC CAPITAL MARKETS INC		2,296,800	1,800,000	2,115,145	2,101,050	(882)		(882)	(882)		2,100,168		196,632	23,230		10/15/2038	1.G FE
205887-CD-2	CONAGRA BRANDS INC		02/18/2021	LLC		9,649,875	7,500,000	9,867,450	9,867,450	(10,744)		(10,744)	(10,744)		9,856,706		(206,831)	118,146		11/01/2038	2.C FE
20825C-AQ-7	CONOCOPHILLIPS		03/18/2021	Various		7,812,441	5,565,000	7,968,169	7,872,848	(18,704)		(18,704)	(18,704)		7,854,145		(41,704)	226,340		02/01/2039	1.G FE
21036P-AP-3	CONSTELLATION BRANDS INC		02/05/2021	INC.		5,773,817	4,900,000	5,776,610	5,769,892	(18,605)		(18,605)	(18,605)		5,751,287		22,530	43,964		12/01/2025	2.B FE
212168-AA-6	CONTINENTAL WIND LLC		01/19/2021	Various		14,964,220	12,837,111	15,000,293	14,919,896	15,135		15,135	15,135		14,935,031		29,188	299,533		02/28/2033	2.B FE
22541S-EG-9	CSFB 2004-AR3 6M3 - RMBS		03/25/2021	Paydown		14,111	14,518	13,937	13,937						14,111						
22546U-AA-6	CSRT 2013-A B - ABS		01/25/2021	Paydown		45,893	45,893	44,039	43,588	2,305		2,305	2,305		45,893			287		01/25/2030	2.B FE
225470-M6-7	CSMC 2006-3 A4A - RMBS		02/01/2021	Paydown		12,432	12,432	7,691	7,691	4,532		4,532	4,532		12,432			42		04/25/2036	1.D FM
22845T-AW-9	CNPPT III BR - CDO		01/15/2021	Paydown		7,676	7,676	7,661	7,661	15		15	15		7,676			45		12/31/2027	1.E FE
23242G-AE-4	CIWALT 2006-0A16 A2 - RMBS		03/25/2021	Paydown		313,739	313,739	151,054	216,465	97,273		97,273	97,273		313,739			133		10/25/2046	1.D FM
23245F-AC-7	CIWALT 2006-0C10 2AA - RMBS		03/25/2021	Paydown		133,801	114,155	70,307	101,842	31,959		31,959	31,959		133,801			60		07/25/2036	1.D FM
23245P-AA-9	CIWALT 2006-0A22 A1 - RMBS		03/25/2021	Paydown		283,096	283,097	206,828	225,576	57,520		57,520	57,520		283,096			98		02/25/2047	1.D FM
23283P-AQ-7	CYRUSONE LP		03/19/2021	JP MORGAN SECURITIES LLC		5,289,850	5,000,000	5,305,650	5,290,714	(16,836)		(16,836)	(16,836)		5,273,878		15,972	51,556		11/15/2024	2.C FE
23332U-GM-0	DSL A 2006-AR1 21A - RMBS		03/01/2021	Paydown		279,680	279,680	178,233	178,233	83,598		83,598	83,598		279,680			794		04/19/2046	1.D FM
23355L-AD-8	DXC TECHNOLOGY CO		03/01/2021	Morgan Stanley		14,779,180	13,000,000	14,882,400	14,871,140	(48,997)		(48,997)	(48,997)		14,822,143		(42,963)	236,708		04/15/2027	2.B FE
233835-AQ-0	DAIMLER FINANCE NORTH AMERICA LLC		01/12/2021	GOLDMAN SACHS & CO		15,593,100	10,000,000	15,710,000	15,690,418	(18,177)		(18,177)	(18,177)		15,672,242		(79,142)	415,556		01/18/2031	2.A FE
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA LLC		03/19/2021	Various		10,782,350	10,000,000	10,771,298	10,731,420	(31,941)		(31,941)	(31,941)		10,699,479		82,871	188,906		08/01/2024	2.A FE
233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC		03/19/2021	JP MORGAN SECURITIES LLC		14,079,750	13,105,000	14,289,857	14,239,588	(56,672)		(56,672)	(56,672)		14,182,916		(103,166)	148,960		05/19/2025	2.A FE
233851-DW-1	DAIMLER FINANCE NORTH AMERICA LLC		01/27/2021	MarketAxess		25,207,080	23,000,000	24,363,179	24,335,535	(10,411)		(10,411)	(10,411)		24,325,124		881,956	324,811		08/15/2029	2.A FE
244199-AU-9	DEERE & CO		01/12/2021	GOLDMAN SACHS & CO		5,374,250	5,000,000	5,397,000	5,382,553	(13,413)		(13,413)	(13,413)		5,369,140		5,110	218,403		01/09/2022	1.F FE
244199-BA-2	DEERE & CO		01/12/2021	GOLDMAN SACHS & CO		10,207,400	7,000,000	10,278,800	10,267,584	(10,592)		(10,592)	(10,592)		10,256,992		(49,592)	181,490		03/03/2031	1.F FE
24422E-SP-5	JOHN DEERE CAPITAL CORP		02/26/2021	Securities		1,633,230	1,500,000	1,646,245	1,638,319	(6,143)		(6,143)	(6,143)		1,632,176		1,054	10,329		06/12/2024	1.F FE
251508-AB-3	DBALT 2006-AR2 A12 - RMBS		03/25/2021	Paydown		280,785	275,966	266,880	266,880	13,905		13,905	13,905		280,785			246		05/25/2036	1.D FM
25150R-AE-5	DBALT 2006-AR6 A5 - RMBS		03/25/2021	Paydown		1,961,685	1,953,241	1,456,826	1,686,157	275,528		275,528	275,528		1,961,685			1,526		02/25/2037	1.D FM
25150U-AA-6	DBALT 2007-0A2 A1 - RMBS		03/01/2021	Paydown		444,656	444,656	333,104	348,460	96,196		96,196	96,196		444,656			1,085		04/25/2047	1.D FM
25150W-AA-2	DBALT 2007-0A3 A1 - RMBS		03/25/2021	Paydown		558,101	558,101	366,380	454,355	103,745		103,745	103,745		558,101			265		07/25/2047	1.D FM
25151U-AA-5	DBALT 2007-AR2 A1 - RMBS		03/25/2021	Paydown		118,378	113,267	95,392	117,269	1,109		1,109	1,109		118,378					03/25/2037	1.D FM
25151V-AA-3	DBALT 2007-0A1 A1 - RMBS		03/25/2021	Paydown		73,012	73,012	52,363	72,841	171		171	171		73,012					02/25/2047	1.D FM
25151W-AA-1	DBALT 2007-AB1 A1 - CMO/RMBS		03/25/2021	Paydown		788,655	1,422,761	882,380	919,681	(131,026)		(131,026)	(131,026)		788,655			843		04/25/2037	1.D FM
25152B-AB-4	DBALT 2007-2 1A2 - RMBS		03/25/2021	Paydown		728,794	654,509	537,130	556,380	172,414		172,414	172,414		728,794			471		09/25/2047	1.D FM
25156P-AC-7	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	01/25/2021	Various		26,659,509	17,050,000	26,829,883	26,758,433	(35,084)		(35,084)	(35,084)		26,723,349		(63,841)	123,241		06/15/2030	2.B FE
25156W-AE-8	DMIS 2007-RS8 2A2 - CMO/RMBS		02/28/2021	Paydown		3,873	51	30	30	10		10	10		3,873					09/30/2036	6. FE
25156W-AE-8	DMIS 2007-RS8 2A2 - CMO/RMBS		03/30/2021	Paydown		2,186	39	23	23						2,186					09/30/2036	1.D
25272K-AG-8	DELL INTERNATIONAL LLC		03/19/2021	BANK OF AMERICA N.A.		13,674,625	12,500,000	13,278,750	12,956,468	(40,797)		(40,797)	(40,797)		12,915,671		758,954	183,559		06/15/2023	2.C FE
25272K-AK-9	DELL INTERNATIONAL LLC		02/05/2021	J.P. MORGAN SECURITIES INC		14,579,160	12,000,000	14,651,520	14,639,322	(52,519)		(52,519)	(52,519)		14,586,803		(7,643)	108,360		06/15/2026	2.C FE
25466A-AJ-0	DISCOVER BANK		01/27/2021	Mitsubishi UFJ Securities		7,367,646	6,600,000	7,259,364	7,236,343	(8,694)		(8,694)	(8,694)		7,227,648		139,998	115,115		07/27/2026	2.B FE

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
..254687-CX-2	WALT DISNEY CO		02/05/2021	J.P. MORGAN SECURITIES INC.		6,805,995	5,250,000	6,778,800	6,762,565		(45,274)		(45,274)	6,717,291		88,704	88,704	282,625	07/15/2024	1.G FE	
..254709-AM-0	DISCOVER FINANCIAL SERVICES		02/05/2021	J.P. MORGAN SECURITIES INC.		29,902,860	26,000,000	29,897,400	29,881,572		(66,818)		(66,818)	29,814,755		88,105	88,105	533,000	02/09/2027	2.C FE	
..254709-AP-3	DISCOVER FINANCIAL SERVICES		03/04/2021	Citigroup (SSB)		6,249,210	5,500,000	5,685,570	5,642,416		(4,460)		(4,460)	5,637,956		611,254	611,254	147,813	01/30/2026	2.C FE	
..254700-AQ-2	DISCOVERY COMMUNICATIONS LLC		02/25/2021	SUSQUEHANNA FINANCIAL GROUP LLP		824,863	787,000	829,024	825,450		(2,815)		(2,815)	822,635		2,228	2,228	10,060	03/20/2023	2.C FE	
..257375-AH-8	EASTERN ENERGY GAS HOLDINGS LLC		03/19/2021	J.P. MORGAN SECURITIES INC.		5,459,600	5,000,000	5,504,262	5,478,923		(27,039)		(27,039)	5,451,884		7,716	7,716	47,000	12/15/2024	2.A FE	
..25746U-CY-3	DOMINION ENERGY INC		03/05/2021	J.P. MORGAN SECURITIES INC.		15,064,647	13,160,000	15,804,239	15,795,453		(64,967)		(64,967)	15,730,486		(665,839)	(665,839)	152,254	06/01/2028	2.B FE	
..25746U-DB-2	DOMINION ENERGY INC		03/19/2021	J.P. MORGAN SECURITIES INC.		5,358,000	5,000,000	5,414,311	5,392,979		(22,505)		(22,505)	5,370,474		(12,474)	(12,474)	91,277	08/15/2024	2.B FE	
..26442C-AA-2	DUKE ENERGY CAROLINAS LLC		03/05/2021	DEUTSCHE BANK SECURITIES, INC.		6,765,950	5,000,000	7,286,000			(17,299)		(17,299)	7,268,701		(502,751)	(502,751)	82,181	06/01/2037	2.A FE	
..26442T-AD-9	DUKE UNIVERSITY		01/27/2021	Morgan Stanley		3,958,675	3,500,000	3,817,431	3,813,691		(1,103)		(1,103)	3,812,588		146,087	146,087	36,700	10/01/2038	1.B FE	
..26444G-AE-3	DUKE ENERGY FLORIDA PROJECT FINANCE LLC		01/27/2021	STIFEL NICOLAUS & COMPANY INC.		6,649,140	6,000,000	6,574,884	6,566,332		(2,768)		(2,768)	6,563,564		85,576	85,576	76,763	09/01/2038	1.A FE	
..26857E-AA-6	ELFI 19A A - ABS		03/25/2021	Paydown		815,630	815,630	839,021	839,021		(23,391)		(23,391)	815,630		3,416			03/25/2044	1.A FE	
..26875P-AK-7	EOG RESOURCES INC		02/25/2021	STIFEL NICOLAUS & COMPANY INC.		2,913,036	2,800,000	2,924,111	2,912,655		(9,031)		(9,031)	2,903,625		9,411	9,411	32,871	03/15/2023	1.G FE	
..26969P-AA-6	EAGLE MATERIALS INC		03/01/2021	Morgan Stanley		4,797,030	4,641,000	4,852,166	4,845,516		(28,476)		(28,476)	4,817,040		(20,009)	(20,009)	122,987	08/01/2026	2.C FE	
..277432-AB-6	EASTMAN CHEMICAL CO		02/05/2021	J.P. MORGAN SECURITIES INC.		3,527,190	3,000,000	3,505,800	3,499,590		(17,351)		(17,351)	3,482,239		44,951	44,951	123,250	01/15/2024	2.C FE	
..278058-AM-4	EATON CORP	C	01/12/2021	GOLDMAN SACHS & CO		11,316,615	10,250,000	11,462,575	11,434,424		(25,514)		(25,514)	11,408,910		(92,295)	(92,295)	343,631	08/15/2022	2.A FE	
..278642-AL-7	EBAY INC		03/19/2021	Various		22,700,841	21,000,000	22,942,172	22,833,765		(101,370)		(101,370)	22,732,395		(31,554)	(31,554)	441,121	08/01/2024	2.A FE	
..278642-AW-3	EBAY INC		01/27/2021	Morgan Stanley MORGAN STANLEY & CO.		26,614,250	25,000,000	26,468,758	26,439,485		(11,466)		(11,466)	26,428,019		186,231	186,231	258,750	03/11/2030	2.A FE	
..281020-AN-7	EDISON INTERNATIONAL		03/11/2021	LLC		7,040,100	6,000,000	6,845,040	6,805,609		(23,281)		(23,281)	6,782,327		257,773	257,773	86,250	06/15/2027	2.C FE	
..28165R-AA-0	EDVES 161 A - ABS		03/25/2021	Paydown		607,384	607,384	578,842	595,503		11,881		11,881	607,384				1,387	05/26/2036	1.A FE	
..29250N-AZ-8	ENBRIDGE INC	C	02/24/2021	BARCLAYS CAPITAL INC MORGAN STANLEY & CO.		5,897,320	5,500,000	5,805,690	5,800,668		(4,862)		(4,862)	5,795,806		101,514	101,514	48,220	11/15/2029	2.A FE	
..29268B-AC-5	ENEL FINANCE INTERNATIONAL NV	C	02/18/2021	LLC		2,922,140	2,000,000	2,916,160			(4,316)		(4,316)	2,911,844		10,296	10,296	57,800	09/15/2037	2.A FE	
..29273R-BB-4	ENERGY TRANSFER OPERATING LP		03/01/2021	Morgan Stanley		24,795,855	21,375,000	24,651,788	24,608,918		(184,241)		(184,241)	24,424,677		371,178	371,178	956,650	02/01/2024	2.C FE	
..29278G-AA-6	ENEL FINANCE INTERNATIONAL NV	C	02/05/2021	J.P. MORGAN SECURITIES INC.		14,704,040	13,000,000	14,871,870	14,864,868		(30,340)		(30,340)	14,834,528		(130,488)	(130,488)	96,868	05/25/2027	2.A FE	
..29365P-AP-7	ENTERGY UTILITY AFFILIATES LLC		02/05/2021	J.P. MORGAN SECURITIES INC.		4,417,425	3,750,000	4,435,500	4,428,554		(19,390)		(19,390)	4,409,164		8,261	8,261	74,533	10/01/2024	1.F FE	
..29379V-AM-5	ENTERPRISE PRODUCTS OPERATING LLC		02/18/2021	Bank of America Securities		433,198	288,000	400,733	399,494		(570)		(570)	398,924		34,274	34,274	7,429	04/15/2038	2.A FE	
..29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC		02/18/2021	Bank of America Securities		234,607	175,000	223,074	222,633		(197)		(197)	222,436		12,171	12,171	5,698	02/01/2041	2.A FE	
..29444U-BH-8	EQUINIX INC		01/25/2021	DEUTSCHE BANK SECURITIES, INC.		1,002,010	1,000,000	1,016,680	1,016,493		(112)		(112)	1,016,381		(14,371)	(14,371)	12,840	07/15/2030	2.C FE	
..30070R-AA-0	XAN 20RS08 A - CDO/OMBS	C	03/16/2021	Paydown		2,516,236	2,516,236	2,475,221	2,469,677		46,559		46,559	2,516,236				8,050	03/16/2035	1.A FE	
..30212P-AR-6	EXPEDIA GROUP INC		03/09/2021	LLC		5,018,100	5,000,000	4,879,000	4,881,304		2,223		2,223	4,883,527		134,573	134,573	92,986	02/15/2030	2.C FE	
..30256W-AA-5	FDF 1 A - CDO	C	02/17/2021	Call @ 100.00		500,000	500,000	499,438	499,755		14		14	499,769		231	231	5,867	11/12/2030	1.A FE	
..30256W-AB-3	FDF 1 B - CDO	C	02/17/2021	Call @ 100.00		20,000,000	20,000,000	20,000,000	19,999,123		515		515	19,999,637		363	363	293,333	11/12/2030	1.C FE	
..30610G-AA-1	FLOCON 2019-1 A - ABS	D	03/15/2021	Paydown		2,684	2,684	2,691			(7)		(7)	2,684				12	09/15/2039	2.B FE	
..31370Q-TH-2	STAOR 2018-DNA1 M2 - CMO/RMBS		03/25/2021	Paydown		66,985	66,985	65,164	65,619		1,366		1,366	66,985				207	07/25/2030	2.B FE	
..31620M-AK-2	FIDELITY NATIONAL INFORMATION SERVICES I		03/02/2021	Call @ 100.00		3,656,968	3,437,000	3,613,820	3,592,799		(12,842)		(12,842)	3,579,957		(91,757)	(91,757)	214,881	04/15/2023	2.B FE	

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
316599-AE-9	FMIC 2006-3 244 - RMBS		03/25/2021	Paydown		223,013	223,013	121,088	119,683		103,330		103,330		223,013				223	11/25/2036	1.D FM
316599-EJ-0	FMIC 2005-3 M1 - RMBS		03/25/2021	Paydown		12,941			12,941						12,941					02/25/2036	1.D FM
32029G-AC-8	FFML 2007-FF2 A2B - RMBS		03/25/2021	Paydown		372,073		239,949	372,073		139,810		139,810		372,073				142	03/25/2037	1.D FM
32029G-AE-4	FFML 2007-FF2 A2D - RMBS		03/25/2021	Paydown		113,035		74,899	113,035		40,926		40,926		113,035				65	03/25/2037	1.D FM
32051G-M2-8	FHAMS 2005-FA11 1A6 - CMO/RMBS		03/25/2021	Paydown		59,981		72,673	134,317		51,398		8,582		59,981				112	02/25/2036	1.D FM
32051G-V4-4	FHAMS 2006-AA1 2A1 - CMO/RMBS		03/01/2021	Paydown		114,937		119,002	113,293		6,352		6,352		114,937				364	04/25/2036	1.D FM
32052E-AE-9	FHASI 2006-AR3 2A1 - CMO/RMBS		02/01/2021	Paydown			10		6		(2)		(2)							11/25/2036	1.D FM
33938E-AS-6	FLEX LTD	C	01/19/2021	Inc.		5,403,650	5,000,000	5,412,500	5,405,177		(9,205)		(9,205)		5,395,972		7,678	7,678	106,944	02/15/2025	2.C FE
33938E-AU-1	FLEX LTD	C	03/01/2021	Morgan Stanley		2,253,060	2,000,000	2,270,000	2,267,592		(10,416)		(10,416)		2,257,176		(4,116)	(4,116)	20,583	06/15/2025	2.C FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		03/31/2021	Paydown		3,360	3,360	3,024	3,045		315		315		3,360				69	03/31/2038	2.B FE
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC		02/25/2021	INC		433,650	420,000	430,416	426,419		(453)		(453)		425,966		7,684	7,684	9,225	02/15/2025	3.A FE
346845-AK-6	FORT BENNING FAMILY CNTYS LLC		01/15/2021	Paydown		5,548		6,457	6,423		(875)		(875)		5,548				169	01/15/2051	1.G FE
34960Y-AQ-5	FCO VII ATR - CDO		03/15/2021	Paydown		1,029,043	1,029,043	1,025,363	1,028,072		2,970		2,970		1,029,043				4,673	12/15/2028	1.A FE
35041J-AA-3	FFIN 2019-1 A - ABS		03/15/2021	Paydown		230,906	230,906	230,870	230,875		31		31		230,906				1,486	11/15/2034	1.C FE
35177P-AL-1	ORANGE SA	C	01/12/2021	GOLDMAN SACHS & CO		64,904,800	40,000,000	65,556,000	65,468,559		(82,630)		(82,630)		65,385,929		(481,129)	(481,129)	1,330,000	03/01/2031	2.A FE
35802X-AF-0	FRESENIUS MEDICAL CARE US FINANCE II INC		01/12/2021	GOLDMAN SACHS & CO		2,103,320	2,000,000	2,109,400	2,105,711		(3,377)		(3,377)		2,102,334		986		53,528	01/31/2022	2.C FE
360271-AK-6	FULTON FINANCIAL CORP		03/29/2021	Call @ 100.00		5,294,438	5,134,000	5,259,812	5,242,129		(21,788)		(21,788)		5,220,342		(86,342)	(86,342)	92,412	03/16/2022	2.A FE
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	03/19/2021	JP MORGAN SECURITIES LLC		15,397,143	14,190,000	15,184,316	15,146,955		(42,158)		(42,158)		15,104,798		292,346	292,346	170,179	11/15/2025	2.B FE
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY	C	02/25/2021	Various		2,496,165	2,143,000	2,203,738	2,203,043		(374)		(374)		2,202,669		293,496	293,496	24,671	11/15/2035	2.B FE
36173M-AA-4	GPIM 1 A - CDO		01/15/2021	Paydown		47,649		47,649	47,650		(1)		(1)		47,649				179	12/15/2060	1.D PL
36186M-AC-5	GMACM 2007-HE3 2A1 - RMBS		03/25/2021	Paydown		18,438		3,908	3,764		14,674		14,674		18,438				123	09/25/2037	1.D FM
362244-AA-3	GSAA 2006-19 A1 - RMBS		03/25/2021	Paydown		86,133		37,914	31,489		54,644		54,644		86,133				177	12/25/2036	1.D FM
362256-AB-5	GSAA 2006-16 A2 - RMBS		03/25/2021	Paydown		214,252		94,401	74,104		140,148		140,148		214,252				425	10/25/2036	1.D FM
362256-AA-3	GSAA 2007-1 A1A - RMBS		03/25/2021	Paydown		119,145		59,275	50,643		68,502		68,502		119,145				44	02/25/2037	1.D FM
362256-AB-1	GSAA 2007-1 A2 - RMBS		03/25/2021	Paydown		76,890		38,637	33,070		43,820		43,820		76,890				40	02/25/2037	1.D FM
362334-BR-4	GSAA 2006-3 A2 - RMBS		03/25/2021	Paydown		271,695		135,168	135,168		136,527		136,527		271,695					03/25/2036	1.D
362351-AA-6	GSAA 2006-20 1A1 - RMBS		03/25/2021	Paydown		335,633		181,194	128,814		206,819		206,819		335,633				149	01/26/2037	1.D FM
362351-AB-4	GSAA 2006-20 1A2 - RMBS		03/25/2021	Paydown		611,756		331,918	269,303		342,454		342,454		611,756				487	01/26/2037	1.D FM
362367-AC-8	GSAA 2006-11 2A2 - RMBS		03/25/2021	Paydown		467,841		224,533	165,168		302,673		302,673		467,841				322	07/25/2036	1.D FM
362367-AD-6	GSAA 2006-11 23A - RMBS		03/25/2021	Paydown		195,773		114,549	78,929		116,844		116,844		195,773				188	07/25/2036	1.D FM
362382-AF-0	GSAA 2006-9 A3 - RMBS		03/25/2021	Paydown		193,084		61,666	58,585		134,499		134,499		193,084				257	06/25/2036	1.D FM
36249X-AG-7	GSNSC 2014-3R 1B - CMO/RMBS		03/25/2021	Paydown		291,116		215,062	213,737		77,379		77,379		291,116				205	11/26/2036	1.D FM
36249X-AH-5	GSNSC 2014-3R 2B - CMO/RMBS		03/25/2021	Paydown		141,924		108,910	108,910		33,014		33,014		141,924				78	09/26/2036	1.D FM
36259A-AL-3	GSMS 18HLLA C - CMB		03/26/2021	Various		2,961,555	2,965,090	2,753,827	2,739,101		28,842		28,842		2,767,944		193,611	193,611	13,485	07/03/2035	1.D FM
36298Y-AA-8	GSAA 2006-14 A1 - RMBS		03/25/2021	Paydown		152,404		57,556	43,246		109,158		109,158		152,404				178	09/25/2036	1.D FM
36655Y-AB-3	GARR 2018-1 A1T - CDO		03/22/2021	Paydown		5,348,528	5,348,528	5,328,070	5,329,044		19,485		19,485		5,348,528				22,830	03/22/2027	1.A FE
369604-BW-2	GENERAL ELECTRIC CO		02/25/2021	Various		881,168	808,000	834,719	834,067		(363)		(363)		833,704		47,464	47,464	9,155	05/01/2030	2.A FE
369604-BX-0	GENERAL ELECTRIC CO		02/18/2021	BARCLAYS CAPITAL INC			100,000	100,042	100,042		2		2		100,043		12,959	12,959	1,263	05/01/2040	2.A FE
37254B-AC-4	GENPACT LUXEMBOURG SARL	C	03/19/2021	INC.		5,396,500	5,000,000	5,425,091	5,404,519		(21,945)		(21,945)		5,382,574		13,926	13,926	50,625	12/01/2024	2.C FE
373628-AA-0	GEORGIA TRANSMISSION CORP		01/01/2021	Call @ 100.00		112,500	112,500	128,385	128,332		(207)		(207)		128,125		(15,625)	(15,625)		06/30/2030	1.D
373628-AA-0	GEORGIA TRANSMISSION CORP		02/23/2021	Call @ 100.00		262,500	262,500	299,565	299,442		(470)		(470)		298,971		(36,471)	(36,471)	5,241	06/30/2030	1.D
37476W-AA-4	GIBSL SN 2019-1 - ABS		01/17/2021	Paydown		45,200	45,200	45,200	45,047		153		153		45,200				269	04/17/2056	2.C
375558-BM-4	GILEAD SCIENCES INC		03/04/2021	BARCLAYS CAPITAL INC		4,310,520	4,000,000	3,883,120	3,752,887		6,418		6,418		3,759,306		551,214	551,214	60,311	03/01/2027	2.A FE
376535-60-5	GLADSTONE CAPITAL CORP		01/07/2021	Call @ 25.00		2,500,000	2,500,000	2,487,000			(4,534)		(4,534)		2,482,466		17,534	17,534	28,073	11/01/2023	1.G PL
378272-AH-1	GLENORE FUNDING LLC		03/19/2021	J.P. MORGAN SECURITIES INC.		19,955,079	18,038,000	19,944,256	19,859,620		(114,265)		(114,265)		19,745,355		209,723	209,723	324,433	04/29/2024	2.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
378272-AN-8	GLENCORE FUNDING LLC		02/05/2021	J.P. MORGAN SECURITIES INC.		14,975,027	13,160,000	14,937,390	14,930,366		(30,786)		(30,786)		14,899,580		75,448	75,448	193,013	03/27/2027	2.A FE
378272-AQ-1	GLENCORE FUNDING LLC		02/05/2021	J.P. MORGAN SECURITIES INC.		15,036,616	13,160,000	14,910,148	14,903,885		(27,137)		(27,137)		14,876,748		159,868	159,868	144,486	10/27/2027	2.A FE
378272-AY-4	GLENCORE FUNDING LLC		02/24/2021	U.S. Bank		5,460,345	5,500,000	5,368,715	5,370,648		1,950		1,950		5,372,598		87,747	87,747	66,840	09/01/2030	2.A FE
38521V-AA-9	GACM 2019-FL1 A - CDO/CMBS	C	03/15/2021	Paydown		13,407,668	13,407,234	13,315,166	13,336,961		70,707		70,707		13,407,668				30,985	06/15/2037	1.A FE
386088-AF-5	DIAGEO INVESTMENT CORP		01/12/2021	GOLDMAN SACHS & CO		31,531,158	28,014,000	31,619,402	31,539,427		(75,322)		(75,322)		31,464,104		67,054	67,054	740,815	09/15/2022	1.G FE
395396-AA-0	GPWF 2006-OH1 A1 - RMBS		03/25/2021	Paydown		21,082	21,082	11,423	12,182		8,899		8,899		21,082				10	01/25/2037	1.D FM
39539L-AD-3	GPWF 2007-AR2 1A3 - RMBS		03/25/2021	Paydown		106,032	105,112	96,137	105,395		638		638		106,032					04/25/2047	1.D FM
39539L-AE-1	GPWF 2007-AR2 A4A - RMBS		03/25/2021	Paydown		130,293	130,293	84,000	95,183		35,110		35,110		130,293				70	04/25/2047	1.D FM
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM LLC		02/05/2021	J.P. MORGAN SECURITIES INC.		24,368,200	20,000,000	24,074,000	24,042,831		(86,931)		(86,931)		23,955,900		412,300	412,300	337,011	11/01/2025	2.B FE
40414L-AM-1	HEALTHPEAK PROPERTIES INC		03/19/2021	JP MORGAN SECURITIES LLC		12,925,320	12,000,000	13,101,522	13,048,080		(59,337)		(59,337)		12,988,743		(63,423)	(63,423)	262,933	02/01/2025	2.A FE
404280-BB-4	HSBC HOLDINGS PLC	C	01/25/2021	HSBC SECURITIES (USA) FXD INC		955,872	842,000	892,525	884,538		(506)		(506)		884,032		71,840	71,840	5,564	05/25/2026	1.F FE
404280-BK-4	HSBC HOLDINGS PLC	C	01/25/2021	Morgan Stanley		478,556	420,000	447,300	442,899		(232)		(232)		442,667		35,890	35,890	6,270	03/13/2028	1.F FE
40434L-AC-9	HP INC		02/24/2021	US Bank		5,947,700	5,500,000	5,916,570	5,910,286		(6,152)		(6,152)		5,904,134		43,566	43,566	35,842	06/17/2030	2.B FE
41161P-A6-0	HVMLT 2006-11 11A - CMO/RMBS		03/19/2021	Paydown		698,625	669,457	698,625	695,476		3,149		3,149		698,625					03/19/2036	1.D FM
41161P-JX-2	HVMLT 2004-11 1A - CMO/RMBS		03/19/2021	Paydown		240,383	240,383	150,756	131,644		108,740		108,740		240,383				371	01/19/2035	1.D FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		03/19/2021	Paydown		23,052	34,917	22,777	27,533		(4,481)		(4,481)		23,052				29	09/19/2036	1.D FM
41161V-AC-4	HVMLT 2006-7 2AA - RMBS		03/19/2021	Paydown		69,455	105,203	98,095	102,660		(33,204)		(33,204)		69,455				97	09/19/2036	3.B FM
41161V-AC-0	HVMLT 2006-9 2AA - RMBS		03/19/2021	Paydown		505,093	537,592	415,944	436,538		68,555		68,555		505,093				177	11/19/2036	1.D FM
41162D-AA-7	HVMLT 2006-12 1AA - RMBS		03/19/2021	Paydown		141,312	133,869	109,894	140,472		839		839		141,312					12/19/2036	1.D FM
41162D-AD-1	HVMLT 2006-12 2A3 - RMBS		03/19/2021	Paydown		260,779	249,215	220,021	257,668		3,110		3,110		260,779					12/19/2036	1.D FM
41162D-AF-6	HVMLT 2006-12 2AA - RMBS		03/19/2021	Paydown		182,344	182,344	124,058	149,450		32,895		32,895		182,344				108	12/19/2036	1.D FM
41162G-AA-0	HVMLT 2006-11 A1A - RMBS		03/19/2021	Paydown		44,266	44,266	27,822	31,429		12,837		12,837		44,266				24	12/19/2036	1.D FM
41162N-AC-1	HVMLT 2006-14 A1A - RMBS		03/19/2021	Paydown		787,234	787,234	609,738	666,229		121,005		121,005		787,234				371	02/19/2037	1.D FM
411640-AB-1	HVMLT 2007-7 2AA - RMBS		03/25/2021	Paydown		156,563	156,563	116,052	134,072		22,491		22,491		156,563				274	10/25/2037	1.D FM
41164L-AA-7	HVMLT 2007-2 11A - RMBS		03/25/2021	Paydown		566,179	558,233	468,086	476,227		89,951		89,951		566,179				252	04/27/2037	1.D FM
41164L-AB-5	HVMLT 2007-2 21A - RMBS		03/25/2021	Paydown		212,216	214,898	127,584	152,194		60,022		60,022		212,216				82	04/27/2037	1.D FM
41164M-AC-1	HVMLT 2007-1 2AA - RMBS		03/19/2021	Paydown		60,457	60,457	51,523	54,414		6,044		6,044		60,457				13	03/19/2037	1.D FM
41164U-AB-5	HVMLT 2007-3 21A - RMBS		03/19/2021	Paydown		91,304	91,304	53,068	71,936		19,368		19,368		91,304				54	05/19/2037	1.D FM
41164Y-AA-9	HVMLT 2007-4 1A1 - RMBS		03/19/2021	Paydown		1,368,576	1,309,520	1,378,086	1,366,580		1,996		1,996		1,368,576				24	07/20/2037	1.D FM
41164Y-AB-7	HVMLT 2007-4 2A1 - RMBS		03/19/2021	Paydown		118,573	118,573	94,554	96,681		21,892		21,892		118,573				81	07/20/2037	1.D FM
41165A-AB-8	HVMLT 2007-5 A1A - RMBS		03/19/2021	Paydown		372,768	372,768	255,696	275,687		97,080		97,080		372,768				181	09/21/2037	1.D FM
411707-AH-5	HNGRY 201 A - RMBS		03/20/2021	Paydown		17,500	17,500	17,500	17,500						17,500				172	12/20/2050	2.B FE
41284L-AA-2	BARGE 181 A2 - ABS		03/15/2021	Paydown		37,500	37,500	32,629	35,030		2,470		2,470		37,500				355	05/15/2043	3.C FE
41753C-AA-4	HCCLT 191 A - CMBS		03/01/2021	Paydown		1,492,006	1,492,006	1,491,823	1,493,509		(1,503)		(1,503)		1,492,006				5,520	09/25/2046	1.A FE
41984L-AA-5	HAWAIIAN BRAND INTELLECTUAL PROPERTY LTD		01/28/2021	BARCLAYS		3,097,500	3,000,000	2,983,470						2,983,470		114,030	114,030	114,030		01/20/2026	4.A FE
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO		03/04/2021	Citigroup (SSB)		14,219,861	12,368,000	13,140,981	12,947,390		(20,193)		(20,193)		12,927,197		1,292,663	1,292,663	235,679	10/15/2025	2.B FE
428291-AM-0	HEXCEL CORP		02/05/2021	J.P. MORGAN SECURITIES INC.		16,799,400	15,000,000	16,821,000	16,805,646		(37,848)		(37,848)		16,767,798		31,602	31,602	340,750	08/15/2025	2.C FE
431318-AN-4	HILCORP ENERGY LP		01/22/2021	Call @ 100.00		3,057,510	3,000,000	2,977,500	2,977,708		318		318		2,978,025		21,975	21,975	78,760	12/01/2024	3.C FE
437076-BM-3	HOME DEPOT INC		02/19/2021	CREDIT SUISSE SECURITIES		11,000,600	10,000,000	11,223,347	11,176,979		(31,550)		(31,550)		11,145,429		(144,829)	(144,829)	115,000	04/01/2026	1.F FE
437084-VJ-2	HEAT 2006-4 1A1 - RMBS		03/25/2021	Paydown		452,250	452,250	441,260	443,200		9,050		9,050		452,250				227	08/25/2036	1.D FM
43739E-ON-5	HMBT 2006-1 2A1 - RMBS		03/01/2021	Paydown		278,591	293,410	238,552	218,420		60,171		60,171		278,591				1,750	04/25/2037	1.D FM
440405-AE-8	HORZN 181 A - ABS		01/15/2021	Paydown		7,161	7,161	7,161	7,161						7,161				27	12/15/2038	1.G FE
44107T-AY-2	HOST HOTELS & RESORTS LP		03/15/2021	J.P. MORGAN SECURITIES INC.		18,583,942	18,900,000	19,356,624			(6,517)		(6,517)		19,350,107		(766,165)	(766,165)	160,097	12/15/2029	2.C FE
44413*-AA-7	HUDSON SL POOL SERIES I TRUST		02/25/2021	Direct		2,193,132	2,193,132	2,193,132	2,193,303		(171)		(171)		2,193,132				10,792	02/28/2043	1.D

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
44413*-AA-7	HUDSON SL POOL SERIES I TRUST		03/25/2021	Direct		1,023,094	1,023,094	1,023,094	1,022,837		257		257		1,023,094				6,924	02/28/2043	1.G
44891A-BB-2	HYUNDAI CAPITAL AMERICA		03/19/2021	Various		17,186,840	16,000,000	16,826,628	16,877,868		(36,144)		(36,144)		16,841,725		344,915	344,915	97,693	06/20/2024	2.A FE
44962L-AA-5	IHS MARKIT LTD	C	01/12/2021	GOLDMAN SACHS & CO		7,535,632	7,060,000	7,540,080	7,528,635		(10,628)		(10,628)		7,518,006		17,626	17,626	71,581	11/01/2022	3.A FE
44962L-AJ-6	IHS MARKIT LTD	C	03/18/2021	Morgan Stanley		951,805	850,000	988,465	986,566		(3,447)		(3,447)		983,119		(31,315)	(31,315)	14,149	05/01/2029	3.A FE
45254N-LL-9	IMM 2004-10 2A - RMBS		03/25/2021	Paydown		520,403	520,404	483,975	482,957		37,446		37,446		520,403				819	03/25/2035	1.D FM
45255R-AC-1	IMSA 2006-3 A3 - RMBS		03/25/2021	Paydown		342,105	347,528	279,031	286,485		55,619		55,619		342,105				151	11/25/2036	1.D FM
452570-AA-2	IMSA 2007-2 1A4 - RMBS		03/25/2021	Paydown		162,668	172,478	96,819	69,822		92,846		92,846		162,668				60	05/26/2037	1.D FM
45257E-AC-8	IMSA 2006-5 1AC - RMBS		03/25/2021	Paydown		44,381	25,673	21,920	44,242		140		140		44,381					02/25/2037	1.D FM
454889-AS-5	INDIANA MICHIGAN POWER CO		03/05/2021	J.P. MORGAN SECURITIES INC.		14,750,649	13,160,000	15,460,105	15,452,411		(57,275)		(57,275)		15,395,137		(644,488)	(644,488)	160,442	05/15/2028	1.G FE
45660L-JH-3	INDX 2005-AR8 1A1 - CMO/RMBS		03/25/2021	Paydown		493,647	478,872	352,328	490,328		3,319		3,319		493,647					05/25/2035	1.D FM
45660L-RE-1	INDX 2005-AR13 4A1 - CMO/RMBS		03/01/2021	Paydown		22,541	22,466	16,111	15,204		7,338		7,338		22,541				112	08/25/2035	1.D FM
456612-AA-8	INDX 2006-AR6 A1A - RMBS		03/01/2021	Paydown		425,520	445,504	408,472	428,977		(3,456)		(3,456)		425,520				1,043	06/25/2046	3.B FM
456673-AA-0	INDA 2007-AR3 1A1 - CMO/RMBS		03/01/2021	Paydown		100,430	58,029	53,061	99,876		554		554		100,430					07/25/2037	2.B FM
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		03/25/2021	Paydown		393,488	393,488	302,707	314,778		78,710		78,710		393,488				229	11/25/2046	1.D FM
45668W-AC-1	INDX 2007-FLX1 A3 - RMBS		03/25/2021	Paydown		97,534	92,479	62,903	97,050		484		484		97,534					02/25/2037	1.D FM
45669W-AA-4	INDX 2007-FLX5 1A1 - RMBS		03/25/2021	Paydown		389,299	389,299	344,193	362,543		26,756		26,756		389,299				252	08/25/2037	1.D FM
45670B-AQ-2	INDX 2007-AR21P 8A1 - CMO/RMBS		03/01/2021	Paydown		732,375	725,174	729,359	729,359		3,016		3,016		732,375				6,523	09/25/2037	1.D FM
45780K-AJ-5	INTOW 2018-1 B - ABS		01/14/2021	Call @ 113.79		250,000	250,000	249,998	250,000						249,999				34,481	12/15/2048	2.C FE
46115H-BN-6	INTESA SANPAOLO SPA	C	01/14/2021	BNP SECURITIES		6,209,377	5,140,000	5,994,782	5,992,185		(782)		(782)		5,991,404		217,974	217,974	77,842	09/23/2049	2.B FE
462613-AN-0	IPALCO ENTERPRISES INC		02/24/2021	Various		5,993,132	5,297,000	6,014,386	6,014,386		(11,860)		(11,860)		6,002,526		(9,394)	(9,394)	76,292	05/01/2030	2.C FE
46625H-UJ-0	JPMORGAN CHASE & CO		02/25/2021	Wachovia Bank		20,181,420	19,000,000	20,312,680	20,209,737		(80,105)		(80,105)		20,129,632		51,788	51,788	204,844	05/01/2023	1.G FE
466313-AG-8	JABIL INC		01/12/2021	GOLDMAN SACHS & CO		6,427,779	6,008,000	6,408,734	6,399,866		(8,351)		(8,351)		6,391,515		36,264	36,264	93,341	09/15/2022	2.C FE
46643N-AF-2	JPMFR 2014-6 3A2 - CMO/RMBS		03/25/2021	Paydown		399,786	399,786	396,250	406,065		(6,279)		(6,279)		399,786				533	07/27/2046	1.D FM
46647P-AF-3	JPMORGAN CHASE & CO		02/05/2021	J.P. MORGAN SECURITIES INC.		12,473,560	11,000,000	12,475,210	12,469,647		(24,105)		(24,105)		12,445,542		28,018	28,018	106,003	05/01/2028	1.F FE
46647P-AX-4	JPMORGAN CHASE & CO		03/18/2021	US Bank		1,026,837	900,000	911,151	909,288		(207)		(207)		909,081		117,756	117,756	11,909	12/05/2029	1.F FE
46650T-AZ-5	JPMIT 2019-2 B3 - CMO/RMBS		03/01/2021	Paydown		25,060	25,060	25,763	25,682		(622)		(622)		25,060				186	08/25/2049	1.D FM
46651T-AA-9	HENDR 181 A - RMBS		03/15/2021	Paydown		6,173	6,173	7,076	7,076		(903)		(903)		6,173				30	10/17/2072	1.A FE
46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDING		01/27/2021	RBC CAPITAL MARKETS		5,401,500	5,000,000	5,392,439	5,368,670		(9,013)		(9,013)		5,359,656		41,844	41,844	80,799	01/30/2024	1.F FE
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL FUNDING		01/27/2021	Wachovia Bank		10,996,700	10,000,000	10,657,173	10,643,563		(5,364)		(5,364)		10,638,199		358,501	358,501	32,194	06/21/2029	1.F FE
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/19/2021	J.P. MORGAN SECURITIES INC.		4,030,178	3,721,000	4,053,755	4,034,829		(20,244)		(20,244)		4,014,585		15,593	15,593	96,294	07/02/2024	2.B FE
48661A-AE-6	KAYNE 1 C - CDO		03/17/2021	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,462,901		2,597		2,597		7,465,499		34,501	34,501	71,356	07/15/2031	1.F FE
487836-BP-2	KELLOGG CO		03/19/2021	JP MORGAN SECURITIES LLC		8,663,120	8,000,000	8,898,830	8,866,772		(35,905)		(35,905)		8,830,867		(167,747)	(167,747)	124,222	04/01/2026	2.B FE
494368-BC-6	KIMBERLY-CLARK CORP		02/25/2021	KEYBANC CAPITAL MARKETS INC		1,007,734	660,000	1,030,176	1,016,144		(2,614)		(2,614)		1,013,530		(5,796)	(5,796)	24,899	08/01/2037	1.F FE
494368-CB-7	KIMBERLY-CLARK CORP		01/21/2021	Wachovia Bank		7,901,390	7,000,000	8,046,874	8,025,429		(6,320)		(6,320)		8,019,108		(117,718)	(117,718)	69,922	03/26/2030	1.F FE
494386-AC-9	KIMBERLY-CLARK DE MEXICO SAB DE CV	C	01/29/2021	Amherst Pierpont Securities		7,507,500	7,000,000	7,494,060	7,472,324		(9,783)		(9,783)		7,462,541		44,959	44,959	88,472	03/12/2025	2.A FE
494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		02/18/2021	DEUTSCHE BANK SECURITIES INC		154,506	113,000	150,203	149,786		(195)		(195)		149,591		4,915	4,915	4,647	01/15/2038	2.B FE
50188Y-AC-8	LCM XXIV C - CDO	C	03/03/2021	Paydown		1,500,000	1,500,000	1,428,750	1,442,983		57,017		57,017		1,500,000				13,792	03/20/2030	1.F FE
501955-AB-4	LG CHEM LTD	C	02/01/2021	Various		20,890,535	18,500,000	20,588,399	20,543,329		(20,572)		(20,572)		20,522,757		367,778	367,778	201,188	04/15/2029	2.A FE
50540R-AQ-5	LABORATORY CORPORATION OF AMERICA HOLDIN		03/19/2021	JP MORGAN SECURITIES LLC		4,341,600	4,000,000	4,436,000	4,414,747		(23,579)		(23,579)		4,391,167		(49,567)	(49,567)	92,800	02/01/2025	2.B FE
524671-AA-2	LEGRAND FRANCE SA	C	02/05/2021	J.P. MORGAN SECURITIES INC		2,728,950	2,100,000	2,747,640	2,741,709		(16,201)		(16,201)		2,725,508		3,442	3,442	86,275	02/15/2025	1.G FE
525161-AA-3	LXS 2006-GP4 1A1 - RMBS		03/31/2021	Paydown		119,153	116,211	105,975	118,227		926		926		119,153					08/25/2046	1.D FM
52519B-AC-4	LMT 2007-7 1A1 - CMO/RMBS		03/25/2021	Paydown		810,521	787,748	463,185	463,185		3,206		3,206		810,521					08/25/2037	1.D FM
525221-CW-5	LXS 2005-6 1A4 - RMBS		03/25/2021	Paydown		84,131	75,296	66,324	83,669		462		462		84,131					11/25/2035	1.D FM

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
525221-HA-8	LXS 2006-2N 1A1 - RMBS		03/25/2021	Paydown		259,777	259,325	155,363	201,311		58,465		58,465		259,777				288	02/25/2046	1.D FM
525221-JT-5	LXS 2006-5 A1A - RMBS		03/25/2021	Paydown		165,172	152,229	148,708	136,977		28,195		28,195		165,172				147	04/25/2036	1.D FM
525226-AJ-5	LXS 2006-12N A32 - RMBS		03/25/2021	Paydown		136,604	136,604	131,621	132,129		4,475		4,475		136,604				143	08/25/2046	1.D FM
525226-AN-6	LXS 2006-12N 2AA - RMBS		03/25/2021	Paydown		508,860	508,860	388,324	437,280		71,581		71,581		508,860				443	08/25/2046	1.D FM
525227-AK-0	LXS 2006-GP2 2A1 - RMBS		03/25/2021	Paydown		384,509	384,509	363,674	363,674		20,835		20,835		384,509				293	06/25/2046	1.D FM
52522D-AM-3	LXS 2006-16N A4A - RMBS		03/25/2021	Paydown		206,778	206,778	140,421	160,364		46,413		46,413		206,778				116	11/25/2046	1.D FM
52524G-AA-0	LXS 2007-7N A1A - RMBS		03/25/2021	Paydown		296,474	292,609	243,283	279,139		17,335		17,335		296,474				62	06/25/2047	1.D FM
52524G-AC-6	LXS 2007-7N 1A2 - RMBS		03/25/2021	Paydown		8,559	8,558	6,945	7,625		933		933		8,559				4	06/25/2047	1.D FM
52524H-AF-7	LXS 2007-4N 2A - RMBS		03/25/2021	Paydown		1,120,397	1,110,363	887,479	1,110,419		9,978		9,978		1,120,397					03/25/2047	1.D FM
52524L-AG-6	LXS 2007-2N 3A3 - RMBS		03/25/2021	Paydown		214,495	209,362	163,405	212,715		1,780		1,780		214,495					02/25/2037	1.D FM
52525B-AA-0	LXS 2007-16N 1A1 - RMBS		03/25/2021	Paydown		535,623	514,219	419,593	532,195		3,428		3,428		535,623					09/25/2047	1.D FM
52525B-AD-4	LXS 2007-16N 2A2 - RMBS		03/25/2021	Paydown		220,846	220,846	166,752	172,212		48,634		48,634		220,846				222	09/25/2047	1.D FM
52532X-AC-9	LEIDOS INC		03/19/2021			4,351,120	4,000,000	4,421,960	4,403,645		(20,639)		(20,639)		4,383,006		(31,886)	(31,886)	51,556	05/15/2025	2.C FE
53958T-AB-3	LSST 18A A1B - ABS		01/25/2021	Paydown		1,336,856	1,336,856	1,296,766	1,297,725		39,131		39,131		1,336,856				7,484	07/26/2038	1.F FE
539630-AF-6	LOCKHEED MARTIN CORP		03/01/2021	Morgan Stanley		27,714,500	22,000,000	28,956,400	28,908,070		(210,445)		(210,445)		28,697,626		(983,126)	(983,126)	577,906	05/01/2026	1.G FE
542514-EA-8	LBMLT 2003-3 M1 - RMBS		03/25/2021	Paydown		10,744	10,744	10,431	10,499		245		245		10,744				21	07/25/2033	1.D FM
54251T-AD-1	LBMLT 2006-7 2A3 - RMBS		03/25/2021	Paydown		476,142	476,142	226,241	193,375		282,766		282,766		476,142				210	08/25/2036	1.D FM
543859-AH-5	LOCKHEED MARTIN CORP		01/12/2021	GOLDMAN SACHS & CO		9,103,280	8,000,000	9,272,800	9,255,038		(16,728)		(16,728)		9,238,310		(135,030)	(135,030)	185,111	09/15/2033	1.G FE
543859-AK-8	LOCKHEED MARTIN CORP		02/05/2021	J.P. MORGAN SECURITIES INC		3,744,990	3,000,000	3,754,200	3,745,936		(22,897)		(22,897)		3,723,039		21,951	21,951	37,688	06/15/2024	1.G FE
543859-AL-6	LOCKHEED MARTIN CORP		02/05/2021	J.P. MORGAN SECURITIES INC		6,377,300	5,000,000	6,313,500	6,302,483		(30,521)		(30,521)		6,271,962		105,338	105,338	57,188	06/15/2025	1.G FE
548661-DR-5	LOWE'S COMPANIES INC		03/08/2021	Citigroup (SSB)		7,286,834	6,639,000	6,629,639	6,631,033		345		345		6,631,378		655,455	655,455	103,661	04/05/2029	2.A FE
548661-DX-2	LOWE'S COMPANIES INC		03/05/2021	J.P. MORGAN SECURITIES INC		12,573,327	13,160,000	13,247,119	13,246,831		(2,144)		(2,144)		13,244,686		(671,359)	(671,359)	65,105	04/15/2028	2.A FE
550279-AM-5	LUM 2006-1 A1 - CMO/RMBS		03/25/2021	Paydown		147,391	135,363	97,710	108,545		38,845		38,845		147,391				115	04/25/2036	1.D FM
55027X-AA-8	LUM 2006-5 A1A - CMO/RMBS		03/25/2021	Paydown		260,790	259,162	129,173	148,119		112,671		112,671		260,790				250	07/25/2036	1.D FM
55028C-AA-3	LUM 2007-1 A1A - RMBS		03/25/2021	Paydown		59,936	59,936	43,331	45,245		14,691		14,691		59,936				34	11/25/2036	1.D FM
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO		03/05/2021	J.P. MORGAN SECURITIES INC		14,511,269	13,160,000	14,913,044	14,906,755		(46,151)		(46,151)		14,860,604		(349,335)	(349,335)	251,064	08/17/2027	1.G FE
55283L-AA-3	MAPSL 191 A - ABS	C	03/15/2021	Paydown		31,271	31,271	31,270	31,270		1		1		31,271				168	03/15/2044	1.F
55336V-AE-0	MPLX LP		01/12/2021	GOLDMAN SACHS & CO		4,244,721	3,900,000	4,244,370	4,238,667		(5,293)		(5,293)		4,233,375		11,346	11,346	87,263	07/15/2023	2.B FE
55336V-AG-5	MPLX LP		03/04/2021	Various		11,321,950	10,000,000	11,032,950	10,925,763		(30,368)		(30,368)		10,895,395		426,555	426,555	109,688	12/01/2024	2.B FE
55336V-AI-2	MPLX LP		02/18/2021	DEUTSCHE BANK SECURITIES INC		138,496	125,000	130,676	130,613		(28)		(28)		130,585		7,911	7,911	1,922	04/15/2038	2.B FE
56035L-AE-4	MAIN STREET CAPITAL CORP		03/10/2021	Various		8,936,100	9,000,000	8,910,360	8,910,360		2,368		2,368		8,912,728		23,372	23,372	43,500	07/14/2026	2.C FE
565849-AB-2	MARATHON OIL CORP		03/09/2021	JANE STREET CAPITAL, LLC		12,642,700	10,000,000	12,016,000	12,010,744		(26,135)		(26,135)		11,984,609		658,091	658,091	332,444	03/15/2032	2.C FE
56585A-AG-7	MARATHON PETROLEUM CORP		03/19/2021	J.P. MORGAN SECURITIES LLC		9,736,650	9,000,000	9,611,771	9,579,222		(36,913)		(36,913)		9,542,308		194,342	194,342	170,375	09/15/2024	2.B FE
571676-AJ-4	MARS INC		02/19/2021	PAR		19,655,398	19,750,000	19,724,720	19,725,441		602		602		19,726,042		(70,645)	(70,645)	102,247	07/16/2026	1.F FE
571748-AX-0	MARSH & MCLENNAN COMPANIES INC		03/19/2021	J.P. MORGAN SECURITIES LLC		8,688,320	8,000,000	8,851,025	8,810,629		(45,866)		(45,866)		8,764,763		(76,443)	(76,443)	150,111	03/10/2025	2.A FE
57636Q-AP-9	MASTERCARD INC		01/21/2021	J.P. Morgan Securities Inc		28,722,750	25,000,000	29,338,212	29,249,235		(26,230)		(26,230)		29,223,005		(500,255)	(500,255)	269,861	03/26/2030	1.E FE
576429-AA-2	MARM 2007-2 A1 - RMBS		03/25/2021	Paydown		41,905	41,905	30,787	31,415		10,490		10,490		41,905				25	03/25/2047	1.D FM
576433-G7-5	MARM 2006-0A1 2A1 - RMBS		03/01/2021	Paydown		133,914	126,105	120,178	121,709		12,206		12,206		133,914				531	04/25/2046	1.D FM
576433-G8-3	MARM 2006-0A1 3A1 - RMBS		03/01/2021	Paydown		2,032,493	1,866,360	1,327,831	1,514,482		518,011		518,011		2,032,493				5,345	04/25/2046	1.D FM
579780-AK-3	MCCORMICK & COMPANY INC		03/19/2021	J.P. MORGAN SECURITIES LLC		4,324,640	4,000,000	4,344,530	4,330,705		(15,586)		(15,586)		4,315,119		9,521	9,521	46,222	11/15/2025	2.B FE
58013M-EU-4	MCDONALD'S CORP		03/19/2021	Various		31,917,350	29,000,000	32,146,014	32,004,004		(73,405)		(73,405)		31,930,599		(13,249)	(13,249)	196,594	05/26/2025	2.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
58013M-EY-6	MCDONALD'S CORP		03/19/2021	JP MORGAN SECURITIES LLC		7,730,380	7,000,000	7,944,887	7,908,217		(41,227)		(41,227)		7,866,981		(136,611)	(136,611)	167,631	01/30/2026	2.A FE
58013M-FM-1	MCDONALD'S CORP		01/27/2021	SunTrust Robinson- Humphrey Bank of New York Mellon		10,368,300	10,000,000	10,407,286	10,399,002		(3,246)		(3,246)		10,395,756		(27,456)	(27,456)	87,361	03/01/2030	2.A FE
58013M-FQ-2	MCDONALD'S CORP		01/27/2021			12,682,340	11,000,000	12,810,577	12,775,419		(13,767)		(13,767)		12,761,653		(79,313)	(79,313)	228,800	07/01/2030	2.A FE
581557-AM-7	MCKESSON CORP		03/01/2021	Morgan Stanley		49,833,200	38,000,000	50,536,200	50,462,498		(326,221)		(326,221)		50,136,277		(303,077)	(303,077)	1,469,650	03/01/2027	2.B FE
582834-AP-2	WESTROCK MIV LLC		03/16/2021	GS GA		751,590	516,000	789,284			(991)		(991)		788,293		(36,703)	(36,703)	21,319	03/01/2047	2.B FE
589331-AE-7	MERCK & CO INC		03/19/2021	JP MORGAN SECURITIES LLC		18,946,350	15,000,000	19,791,000	19,769,007		(126,250)		(126,250)		19,642,757		(696,407)	(696,407)	277,667	12/01/2028	1.E FE
58933Y-AT-2	MERCK & CO INC		01/19/2021	MERRILL LYNCH PIERCE FENNER SMITH INC WELLS FARGO SECURITIES		3,040,761	2,515,000	3,023,940	3,020,044		(780)		(780)		3,019,264		21,497	21,497	41,358	02/10/2045	1.E FE
58942H-AC-5	MERCY HEALTH (OHIO)		02/25/2021			8,339,860	7,205,000	7,205,000	7,205,000						7,205,000		1,134,860	1,134,860	202,334	07/01/2028	1.E FE
59020U-3Y-9	MLHI 2006-HMC1 A2D - RMBS		03/25/2021	Paydown		284,061	270,964	202,300	282,492		1,568		1,568		284,061					01/25/2037	1.D FM
59022C-AJ-2	BANK OF AMERICA CORP		03/05/2021	Various		13,437,400	10,000,000	14,172,200			(30,159)		(30,159)		14,142,041		(704,641)	(704,641)	365,582	01/29/2037	2.A FE
59024F-AA-2	MANA 2007-A2 A1 - RMBS		03/25/2021	Paydown		622,301	520,789	154,601	621,414		888		888		622,301					03/25/2037	1.D FM
59024F-AB-0	MANA 2007-A2 A2A - RMBS		03/25/2021	Paydown		80,158	80,158	35,270			44,889		44,889		80,158					03/25/2037	1.D
59024F-AD-6	MANA 2007-A2 A3A - RMBS		03/25/2021	Paydown		579,807	530,527	579,807	578,709		1,098		1,098		579,807					03/25/2037	1.D FM
59024F-AF-1	MANA 2007-A2 A3C - RMBS		03/25/2021	Paydown		473,352	473,352	207,085	188,226		285,125		285,125		473,352				653	03/25/2037	1.D FM
59024J-AA-4	MANA 2007-OAR3 A1 - RMBS		03/25/2021	Paydown		276,621	276,621	252,485	258,413		18,208		18,208		276,621				139	07/27/2037	1.D FM
59025E-AT-3	MANA 2007-OAR4 A2 - RMBS		03/25/2021	Paydown		173,072	166,153	100,420	117,415		55,657		55,657		173,072				102	08/25/2037	1.D FM
595112-BN-2	MICRON TECHNOLOGY INC		02/24/2021	CREDIT SUISSE SECURITIES (USA)		5,978,610	4,939,000	5,955,002	5,936,588		(17,510)		(17,510)		5,919,079		59,531	59,531	146,167	02/06/2029	2.C FE
598329-AE-0	MIIFAM 6.631 01/01/51		01/01/2021	Paydown		497	497	590	590		(93)		(93)		497				16	01/01/2051	2.C FE
60040F-AB-8	MILLENNIUM PIPELINE COMPANY, LLC		02/23/2021	Call @ 100.00		183,180	183,180	239,508	240,698		(596)		(596)		240,102		(56,922)	(56,922)	2,748	06/30/2032	1.G PL
604059-AE-5	3M CO		03/19/2021	JP MORGAN SECURITIES LLC		12,145,750	9,500,000	12,584,650	12,568,857		(90,321)		(90,321)		12,478,536		(332,786)	(332,786)	366,740	02/15/2028	1.E FE
60668Q-AS-4	MIZUHO BANK LTD	C	02/25/2021	SG AMERICAS SECURITIES, LLC MORGAN STANLEY & CO, LLC		3,188,190	3,000,000	3,201,913	3,185,361		(13,034)		(13,034)		3,172,326		15,864	15,864	45,208	03/21/2023	1.F FE
60871R-AH-3	MOLSON COORS BEVERAGE CO		02/18/2021	LLC		2,125,890	1,950,000	1,937,462	1,938,508		65		65		1,938,572		187,318	187,318	48,458	07/15/2046	2.C FE
610335-20-0	MONROE CAPITAL CORP		02/18/2021	Call @ 25.00		2,500,000	2,500,000	2,493,000			(22,029)		(22,029)		2,470,971		29,029	29,029	43,125	10/31/2023	2.A PL
61238Q-AA-6	LYB FINANCE COMPANY BV	C	03/01/2021	Morgan Stanley		12,123,810	9,000,000	12,427,920	12,414,869		(89,663)		(89,663)		12,325,206		(201,396)	(201,396)	340,200	03/15/2027	2.C FE
61690P-AP-6	MSFR 13R7 7B - CMO/RMBS		03/25/2021	Paydown		287,884	385,186	310,556	308,711		(20,827)		(20,827)		287,884				173	12/27/2046	1.D FM
617451-ER-6	MSAC 2006-HE2 A1 - RMBS		03/25/2021	Paydown		77,549	77,549	75,261	75,919		1,630		1,630		77,549				65	03/25/2036	1.D FM
61751G-AC-1	MSM 2007-5AX 2A2 - RMBS		03/25/2021	Paydown		113,291	113,292	57,802	43,223		70,069		70,069		113,291				113	02/25/2037	1.D FM
61751J-AA-9	MSM 2007-6XS 1A1 - RMBS		03/25/2021	Paydown		48,464	42,494	20,544	48,212		251		251		48,464					02/25/2047	1.D FM
61754H-AC-6	MSM 2007-7AX 2A2 - RMBS		03/25/2021	Paydown		466,813	466,813	201,820	461,544		5,269		5,269		466,813					04/25/2037	1.D FM
61754P-AA-2	MSM 2007-8XS A1 - RMBS		03/01/2021	Paydown		226,476	196,052	129,438	225,678		797		797		226,476					04/25/2037	1.D FM
61756V-AC-3	MSM 2007-14AR 1A3 - CMO/RMBS		03/01/2021	Paydown		113	117	79	75		38		38		113				1	10/25/2037	1.D FM
61761K-AD-8	MORGAN STANLEY RE-REMIC TRUST 2012-R3		03/01/2021	Paydown		228,761	228,761	154,128	153,753		75,008		75,008		228,761				133	02/26/2037	1.D FM
61762B-BB-0	MSFR 2013-R3 4B2 - CMO/RMBS		03/01/2021	Paydown		529	529	441	478		52		52		529				4	12/27/2036	1.D FM
61762U-AH-6	MSFR 2013-R8 2B2 - CMO/RMBS		02/25/2021	Paydown		73,650	73,650	49,142	49,557		(49,557)		(49,557)						152	09/26/2036	1.D FM
61764P-BC-5	MSBAM 2014-C19 LN2 - CMBS		03/01/2021	Paydown		13,534	13,534	13,493	13,514		20		20		13,534				84	12/17/2046	1.D FM
61945L-AB-9	MSAIC 192 B - ABS		03/20/2021	Paydown		735,289	735,289	735,098	735,416		(127)		(127)		735,289				4,167	09/20/2040	1.E FE
61946C-AA-0	MSAIC 191 A - ABS		03/20/2021	Paydown		787,577	787,577	792,812	793,190		(5,613)		(5,613)		787,577				5,842	12/21/2043	1.F FE
62947Q-AX-6	NXP BV	C	02/05/2021	J.P. MORGAN SECURITIES INC		15,777,129	13,160,000	15,865,433	15,852,367		(57,576)		(57,576)		15,794,790		(17,661)	(17,661)	309,004	03/01/2026	2.C FE
62954J-AA-2	NPRL 2019-1 A1 - ABS		03/20/2021	Paydown		400,415	400,415	397,480	397,525		2,899		2,899		400,415				1,699	09/20/2049	1.F FE
62955M-AA-4	NZES 2020-FHT1 A - ABS		03/25/2021	Paydown		1,430,392	1,430,392	1,430,358	1,429,832		560		560		1,430,392				9,973	11/25/2025	2.C PL
63543T-AL-2	NCSLT 2005-3 A51 - ABS		03/25/2021	Paydown		660,335	660,335	397,852	534,761		125,575		125,575		660,335				297	10/25/2033	4.A FE

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange 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
636180-BQ-3	NATIONAL FUEL GAS CO		02/24/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		6,230,007	5,355,000	5,924,504	5,908,340		(15,947)		(15,947)		5,892,393		337,614	337,614	215,167	01/15/2026	2.C FE
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN		03/05/2021	AMERICA		2,282,049	2,100,000	2,342,270	2,332,317		(9,130)		(9,130)		2,323,187		(41,138)	(41,138)	24,077	11/01/2025	1.E FE
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	C	02/05/2021	J.P. MORGAN SECURITIES INC.		14,811,317	13,160,000	14,843,427	14,836,435		(30,715)		(30,715)		14,805,720		5,596	5,596	212,022	09/14/2026	2.B FE
63859X-AD-9	NATIONWIDE BUILDING SOCIETY	D	02/05/2021	J.P. MORGAN SECURITIES INC.		14,811,317	13,160,000	14,843,427	14,836,435		(30,715)		(30,715)		14,805,720		5,596	5,596	212,022	09/14/2026	2.B FE
641062-AN-4	NESTLE HOLDINGS INC		01/19/2021	CREDIT SUISSE SECURITIES (USA)		1,282,770	1,000,000	1,313,550	1,311,508		(426)		(426)		1,311,082		(28,312)	(28,312)	12,889	09/24/2048	1.D FE
64110D-AK-0	NETAPP INC		02/24/2021	Various		5,754,965	5,500,000	5,685,240	5,682,466		(2,433)		(2,433)		5,680,033		74,932	74,932	23,700	06/22/2030	2.B FE
643528-AB-8	NCAMT 2006-ALT1 AF2 - RMBS		03/01/2021	Paydown		21,565	21,565	10,837	9,173		12,393		12,393		21,565				73	07/25/2036	1.D FM
643528-AD-4	NCAMT 2006-ALT1 AF4 - RMBS		03/01/2021	Paydown		911,316	911,316	457,936	386,721		524,595		524,595		911,316				3,090	07/25/2036	1.D FM
643528-AE-2	NCAMT 2006-ALT1 AF5 - RMBS		03/01/2021	Paydown		903,804	903,804	446,358	366,353		537,451		537,451		903,804				3,064	07/25/2036	1.D FM
643529-AF-9	NCAMT 2006-ALT1 AF6 - RMBS		03/01/2021	Paydown		55,286	55,286	27,781	23,470		31,816		31,816		55,286				187	07/25/2036	1.D FM
643529-AF-7	NCAMT 2006-ALT2 A6A - RMBS		03/01/2021	Paydown		218,405	218,405	121,215	102,064		116,341		116,341		218,405				701	10/25/2036	1.D FM
64828C-DL-0	NRZT 182 B4C - CMO/RMBS		03/01/2021	Paydown		153,167	153,167	140,173	143,034		10,133		10,133		153,167				893	02/25/2058	1.D FM
64828C-EC-9	NRZT 182 B5D - CMO/RMBS		03/01/2021	Paydown		97,464	97,464	81,379	86,554		10,909		10,909		97,464				406	02/25/2058	1.D FM
64829J-AN-3	NRZT 2017-1 B1 - CMO/RMBS		03/01/2021	Paydown		172,851	172,851	178,687	176,811		(3,960)		(3,960)		172,851				1,130	02/26/2057	1.D FM
64830D-BE-2	NRZT 192 B3 - CMO/RMBS		03/01/2021	Paydown		154,420	154,420	157,000	156,581		(2,161)		(2,161)		154,420				1,158	12/26/2057	1.D FM
64830D-BQ-5	NRZT 192 B4A - CMO/RMBS		03/01/2021	Paydown		158,309	158,309	155,755	156,284		2,026		2,026		158,309				1,185	12/26/2057	1.D FM
64830D-BX-0	NRZT 192 B5A - CMO/RMBS		03/01/2021	Paydown		124,379	124,379	115,170	116,279		8,100		8,100		124,379				931	12/26/2057	1.D FM
64830G-AL-0	NRZT 2018-1 B1 - CMO/RMBS		03/01/2021	Paydown		235,199	235,199	236,441	236,142		(943)		(943)		235,199				1,666	12/26/2057	1.D FM
64830M-DL-4	NRZT 195 B4A - CMO/RMBS		03/01/2021	Paydown		109,870	109,870	113,956	113,693		(3,823)		(3,823)		109,870				730	08/25/2059	1.D FM
64830M-EC-3	NRZT 195 B5B - CMO/RMBS		03/01/2021	Paydown		100,899	100,899	100,803	101,001		(102)		(102)		100,899				628	08/25/2059	1.D FM
64830T-AS-7	NRZT 2020-1 B1 - CMO/RMBS		03/01/2021	Paydown		238,287	238,287	251,441	250,330		(12,043)		(12,043)		238,287				1,586	10/27/2059	1.D FM
64830T-BB-3	NRZT 2020-1 B2 - CMO/RMBS		03/01/2021	Paydown		362,205	362,205	382,971	381,230		(19,025)		(19,025)		362,205				2,562	10/27/2059	1.D FM
64830T-BJ-6	NRZT 2020-1 B3 - CMO/RMBS		03/01/2021	Paydown		381,259	381,259	402,383	400,629		(19,370)		(19,370)		381,259				2,855	10/27/2059	1.D FM
64830T-BW-7	NRZT 2020-1 B4C - CMO/RMBS		03/01/2021	Paydown		228,752	228,752	214,074	215,463		13,289		13,289		228,752				1,098	10/27/2059	1.D FM
64830T-CE-6	NRZT 2020-1 B5D - CMO/RMBS		03/01/2021	Paydown		95,315	95,315	80,273	81,238		14,077		14,077		95,315				339	10/27/2059	1.D FM
64830Y-AA-5	NEW RESIDENTIAL MORTGAGE LLC - ABS		03/25/2021	Paydown		499,506	499,506	503,253	502,839		(3,333)		(3,333)		499,506				4,500	06/25/2025	2.C FE
64830Y-AB-3	NEW RESIDENTIAL MORTGAGE LLC - CMO		03/25/2021	Paydown		203,394	203,394	203,389	203,389		5		5		203,394				1,832	07/25/2025	2.C FE
64908P-AA-1	NEW VALLEY GENERATION III - ABS		01/15/2021																(12,138)	01/15/2021	1.A
649840-CM-5	NEW YORK STATE ELECTRIC & GAS CORP		03/01/2021	Morgan Stanley		36,029,124	32,400,000	36,333,360	36,269,280		(279,063)		(279,063)		35,990,217		38,907	38,907	631,350	05/01/2023	1.G FE
65536V-AD-9	NAA 2006-AF2 1A4 - CMO/RMBS		02/01/2021	Paydown		231,738	214,165	61,108	231,545		193		193		231,738					08/25/2036	1.D FM
65539J-AD-2	NMRR 2012-2R 2A2 - CMO/RMBS		03/01/2021	Paydown		104,109	110,344	108,964	108,822		(4,714)		(4,714)		104,109				579	04/28/2037	2.B FM
65540X-AR-8	NMRR 155R 4A3 - CMO/RMBS		03/25/2021	Paydown		5,392	5,392	4,312	4,332		1,060		1,060		5,392				150	07/26/2037	1.D
655844-AA-6	NORFOLK SOUTHERN CORP		03/01/2021	Maturity @ 100.00		2,953,000	2,953,000	3,316,854	2,976,118		(23,118)		(23,118)		2,953,000				132,885	03/01/2021	2.A FE
655844-AJ-7	NORFOLK SOUTHERN CORP		03/01/2021	Morgan Stanley		58,659,310	43,000,000	58,316,600	58,228,909		(381,850)		(381,850)		57,847,058		812,252	812,252	1,006,200	05/15/2027	2.A FE
656531-AC-4	EQUINOR ASA	C	01/12/2021	GOLDMAN SACHS & CO		9,943,640	8,500,000	9,991,750	9,968,643		(21,324)		(21,324)		9,947,320		(3,680)	(3,680)	53,066	08/15/2023	1.D FE
656531-AD-2	EQUINOR ASA	C	02/05/2021	J.P. MORGAN SECURITIES INC		6,395,800	5,000,000	6,374,500	6,363,949		(29,424)		(29,424)		6,334,525		61,275	61,275	83,417	11/15/2025	1.D FE
656531-AM-2	EQUINOR ASA	C	03/19/2021	JP MORGAN SECURITIES LLC		41,564,230	31,360,000	42,561,792	42,500,954		(356,059)		(356,059)		42,144,895		(580,665)	(580,665)	1,136,800	09/23/2027	1.D FE
66705R-AA-7	NEF 161 A - ABS		03/25/2021	Paydown		292,809	292,809	279,587	280,444		12,365		12,365		292,809				652	05/27/2036	1.A FE
669771-AS-6	NOVA GAS TRANSMISSION LTD	C	01/12/2021	GOLDMAN SACHS & CO		6,694,689	5,810,000	6,747,153	6,731,362		(14,663)		(14,663)		6,716,700		(22,011)	(22,011)	130,907	04/01/2023	2.A FE
66988R-AA-8	NMFT 2006-NIT1 1A1 - RMBS		03/25/2021	Paydown		216,468	198,391	64,931	215,770		698		698		216,468					09/25/2046	1.D FM
66989H-AK-4	NOVARTIS CAPITAL CORP		01/19/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		768,666	600,000	772,734	771,446		(272)		(272)		771,174		(2,508)	(2,508)	4,000	11/20/2045	1.D FE
67077M-AD-0	NUTRIEN LTD	C	03/19/2021	JP MORGAN SECURITIES LLC		6,389,220	6,000,000	6,471,518	6,449,527		(24,629)		(24,629)		6,424,897		(35,677)	(35,677)	86,000	04/01/2025	2.B FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than 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		
..67077M-AL-2	NUTRIEN LTD	C	03/19/2021	JP MORGAN SECURITIES LLC		4,311,280	4,000,000	4,415,883	4,396,181		(22,388)		(22,388)		4,373,794		(62,514)	(62,514)		.70,500	03/15/2025	2.B FE	
..67111C-AG-3	OFBSB 8 C - CDO	C	03/04/2021	Call @ 100.00		2,500,000	2,500,000	2,443,750	2,451,738		6,188		6,188		2,457,926		42,074	42,074		25,367	08/16/2029	1.F FE	
..674599-DE-2	OCCIDENTAL PETROLEUM CORP		01/12/2021	GOLDMAN SACHS & CO		10,440,360	9,000,000	9,967,500	9,965,262		(2,072)		(2,072)		9,963,190		477,170	477,170		234,281	09/15/2031	3.C FE	
..67515W-BL-9	OCTR VII C3 - CDO		03/18/2021	Call @ 100.00		1,000,000	1,000,000	956,250	969,007		11,585		11,585		980,591		19,409	10,500		19,409	04/17/2030	1.F FE	
..681919-BA-3	OMNICOM GROUP INC		03/19/2021	J.P. MORGAN SECURITIES INC		5,451,500	5,000,000	5,515,334	5,488,500		(28,718)		(28,718)		5,459,782		(8,282)	(8,282)		69,958	11/01/2024	2.A FE	
..68383N-DW-0	OPMAC 2006-1 AC1 - CMO/RMBS		03/25/2021	Paydown		999,024	999,024	729,330	759,968		239,056		239,056		999,024					.810	04/25/2036	1.D FM	
..68399X-BC-8	ORACLE CORP		03/23/2021	MLPFS INC FIXED INCOME WELLS FARGO SECURITIES LLC		17,004,960	16,000,000	17,537,398	17,467,236		(80,958)		(80,958)		17,396,278		(381,318)	(381,318)		170,444	05/15/2025	2.A FE	
..68399X-BM-6	ORACLE CORP		03/23/2021	J.P. MORGAN SECURITIES INC		14,284,896	13,600,000	14,782,067	9,798,397		(39,075)		(39,075)		14,713,614		(428,718)	(428,718)		189,328	07/15/2026	2.A FE	
..686330-AJ-0	ORIX CORP	C	02/05/2021	J.P. MORGAN SECURITIES INC		11,454,400	10,000,000	11,518,600	11,513,085		(23,932)		(23,932)		11,489,153		(34,753)	(34,753)		206,583	07/18/2027	1.G FE	
..69346T-AA-2	PPF 2019-5 A - CDO/CMBS		03/16/2021	Paydown		3,205,804	3,205,804	3,150,151	3,157,429		48,375		48,375		3,205,804					3,157	04/14/2036	1.A FE	
..693476-BN-2	PNC FINANCIAL SERVICES GROUP INC		02/25/2021	SG AMERICAS SECURITIES, LLC		2,880,668	2,800,000	2,908,943	2,892,169		(13,241)		(13,241)		2,878,928		1,740	1,740		43,120	03/08/2022	1.G FE	
..69352P-AK-9	PPL CAPITAL FUNDING INC		03/04/2021	KEYBANC CAPITAL MARKETS INC		4,337,080	4,000,000	4,047,592	4,030,712		(1,602)		(1,602)		4,029,110		307,970	307,970		74,611	03/15/2024	2.A FE	
..69352P-AL-7	PPL CAPITAL FUNDING INC		01/25/2021	KEYBANC CAPITAL MARKETS INC		442,080	400,000	405,661	404,719		(58)		(58)		404,661		37,419	37,419		2,446	05/15/2026	2.B FE	
..694032-AT-0	PACIFIC BELL TELEPHONE CO		02/05/2021	J.P. MORGAN SECURITIES INC		17,177,400	13,500,000	17,076,150	17,050,890		(71,647)		(71,647)		16,979,242		198,158	198,158		384,750	03/15/2026	2.B FE	
..695156-AT-6	PACKAGING CORP OF AMERICA		03/05/2021	J.P. MORGAN SECURITIES INC		2,210,320	2,000,000	2,244,800	2,243,453		(6,400)		(6,400)		2,237,053		(26,733)	(26,733)		15,867	12/15/2027	2.B FE	
..698900-AG-2	OVINTIV INC		01/12/2021	GOLDMAN SACHS & CO		20,821,090	17,000,000	19,810,100	19,802,669		(6,856)		(6,856)		19,795,814		1,025,276	1,025,276		248,200	11/01/2031	3.A FE	
..70017K-AE-9	PAIA 171 B - CDO	C	02/16/2021	Paydown		1,025,000	1,025,000	986,563	992,629		32,371		32,371		1,025,000					6,211	11/14/2029	1.F FE	
..713448-EG-9	PEPSICO INC		03/05/2021	Various		30,244,395	21,770,000	31,633,987	31,589,520		(154,103)		(154,103)		31,435,417		(1,191,022)	(1,191,022)		713,176	03/01/2029	1.E FE	
..71644E-AE-2	SUNOR ENERGY INC	C	03/01/2021	Morgan Stanley		19,051,500	15,000,000	19,420,500	19,390,867		(128,252)		(128,252)		19,262,614		(211,114)	(211,114)		255,938	06/15/2026	2.A FE	
..71713U-AW-2	PHARMACIA LLC		03/05/2021	J.P. MORGAN SECURITIES INC		13,340,700	10,000,000	13,886,000	13,868,001		(85,475)		(85,475)		13,782,526		(441,826)	(441,826)		179,667	12/01/2028	1.F FE	
..718337-AC-2	KONINKLIJKE PHILIPS NV	C	03/19/2021	J.P. MORGAN SECURITIES INC		12,388,000	10,000,000	12,571,000	12,549,104		(120,414)		(120,414)		12,428,900		(40,690)	(40,690)		266,944	05/15/2025	2.A FE	
..718549-AG-3	PHILLIPS 66 PARTNERS LP		03/19/2021	J.P. MORGAN SECURITIES INC		5,212,000	5,000,000	5,156,274	5,148,888		(8,340)		(8,340)		5,140,548		71,452	71,452		33,347	12/15/2024	2.C FE	
..724060-AA-6	PIPELINE FUNDING COMPANY LLC		01/15/2021	Paydown		6,080	6,080	7,141	6,957		(878)		(878)		6,080					28	01/15/2030	2.B FE	
..74041E-AA-3	PRETSL XVII A1 - CDO		03/23/2021	Paydown		35,909	35,909	33,216	33,284		2,626		2,626		35,909					64	03/23/2035	1.C FE	
..74042D-AA-4	PRETSL XX A1 - CDO		03/22/2021	Paydown		273,014	261,696	226,400	264,465		8,549		8,549		273,014					102	03/22/2038	1.F FE	
..74042D-AC-0	PRETSL XX A2 - CDO		03/22/2021	Paydown		14,701			14,701						14,701							03/22/2038	2.B FE
..74042F-AA-9	PRETSL 25 A1 - CDO	C	03/22/2021	Paydown		309,031	309,031	249,041	306,591		2,440		2,440		309,031							06/22/2037	1.F FE
..74042H-AA-5	PRETSL XIX A1 - CDO		03/22/2021	Paydown		1,321,414	1,308,931	1,113,862	1,311,526		9,888		9,888		1,321,414							12/22/2035	1.F FE
..74042J-AA-1	PRETSL XXI A1 - CDO	C	03/22/2021	Paydown		507,728	502,796	422,399	503,348		4,379		4,379		507,728							03/22/2038	1.F FE
..74043A-AD-3	PRETSL XXIII A1 - CDO		03/22/2021	Paydown		1,654,090	1,622,338	1,389,270	1,642,186		11,904		11,904		1,654,090							12/22/2036	1.F FE
..74043A-AE-1	PRETSL XXIII A2 - CDO		03/22/2021	Paydown		30,467	21,237	16,639	30,313		155		155		30,467							12/22/2036	2.B FE
..741503-BC-9	BOOKING HOLDINGS INC		03/05/2021	J.P. MORGAN SECURITIES INC		14,501,267	13,160,000	14,985,555	14,979,354		(46,786)		(46,786)		14,932,568		(431,301)	(431,301)		225,804	03/15/2028	1.G FE	
..743263-AE-5	PROGRESS ENERGY INC		01/12/2021	GOLDMAN SACHS & CO		26,473,320	18,000,000	26,645,400	26,616,439		(27,362)		(27,362)		26,589,076		(115,756)	(115,756)		515,375	03/01/2031	2.A FE	
..743315-AW-3	PROGRESSIVE CORP		01/21/2021	Wachovia Bank		9,791,960	8,600,000	9,846,957	9,846,957		(7,645)		(7,645)		9,839,312		(47,352)	(47,352)		88,676	03/26/2030	1.F FE	
..74340X-BE-0	PROLOGIS LP		03/08/2021	Call @ 100.00		1,778,273	1,600,000	1,726,944	1,668,705		(2,423)		(2,423)		1,666,282		(66,282)	(66,282)		199,440	11/01/2025	1.G FE	
..744331-AF-6	PRUDENTIAL FUNDING LLC		03/01/2021	Morgan Stanley		40,612,952	35,800,000	41,066,180	40,992,890		(323,590)		(323,590)		40,669,289		(56,337)	(56,337)		1,127,700	09/15/2023	1.E FE	
..744482-BK-5	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		03/01/2021	Call @ 100.00		1,000,000	1,000,000	1,109,489	1,003,203		(3,203)		(3,203)		1,000,000					10,125	06/01/2021	1.E FE	
..745310-AF-9	PUGET ENERGY INC		01/12/2021	GOLDMAN SACHS & CO		3,178,140	3,000,000	3,156,900	3,152,374		(4,201)		(4,201)		3,148,173		29,967	29,967		83,906	07/15/2022	2.C FE	

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
747525-BN-2	QUALCOMM INC		03/05/2021	J.P. MORGAN SECURITIES INC.		12,651,761	13,160,000	13,265,412	13,265,059		(2,608)		(2,608)		13,262,451		(610,690)	(610,690)	51,799	05/20/2028	1.G FE
748940-AA-1	RALI 2006-QS7 A1 - CMO/RMBS		03/01/2021	Paydown		30,983	49,400	38,818	40,705		(9,722)		(9,722)		30,983				397	06/25/2036	1.D FM
74922H-AA-0	RALI 2007-QH1 A1 - RMBS		03/25/2021	Paydown		633,837	633,837	466,632	501,930		131,907		131,907		633,837				241	02/25/2037	1.D FM
74922K-AH-8	RALI 2007-QS1 2A2 - CMO/RMBS		03/25/2021	Paydown		192,386	241,341	127,536	148,899		43,487		43,487		192,386				185	01/25/2037	1.D FM
74927U-BA-5	RBSGC 2005-A 4A - CMO/RMBS		03/31/2021	Various		2,934,850	3,006,842	2,991,808	2,952,754		(4,727)		(4,727)		2,948,027		(13,176)	(13,176)	45,103	04/25/2035	4.B FM
749574-AA-7	RFMSJ 2006-SA2 1A - CMO/RMBS		03/01/2021	Paydown		206,472	148,777	100,613	205,755		717		717		206,472					08/25/2036	1.D FM
74958V-AA-6	RFMSJ 2007-S9 1A1 - CMO/RMBS		03/01/2021	Paydown															89	10/25/2037	1.D FM
74958W-AA-6	RFMSJ 2007-S9 1A1 - CMO/RMBS		03/01/2021	Paydown		51,303	117,754	85,889	85,931		(34,628)		(34,628)		51,303				3,794	10/25/2037	2.B FM
74958W-AB-2	RFMSJ 2007-SA1 2A1 - CMO/RMBS		03/01/2021	Paydown		209,344	259,918	221,093	213,594		(4,251)		(4,251)		209,344				1,906	02/25/2037	3.B FM
74977Y-AB-5	RAAC 2007-RP1 M1 - RMBS		03/25/2021	Paydown		4,664		4,664	4,664						4,664					05/25/2046	1.D FM
75114G-AC-3	RALI 2006-Q04 2A1 - RMBS		03/25/2021	Paydown		24,720	24,720	23,625	23,798		922		922		24,720				19	04/25/2046	1.D FM
751150-AH-6	RALI 2006-Q07 3A2 - RMBS		03/25/2021	Paydown		79,769	71,881	49,887	62,288		17,482		17,482		79,769				57	09/25/2046	1.D FM
751153-AA-5	RALI 2006-Q010 A1 - RMBS		03/25/2021	Paydown		82,226	82,226	50,055	56,677		25,549		25,549		82,226				51	01/25/2037	1.D FM
75115A-AA-9	RALI 2006-QS8 A1 - CMO/RMBS		03/01/2021	Paydown		106,122	127,032	102,083	105,608		514		514		106,122				1,259	08/25/2036	1.D FM
75115A-AB-7	RALI 2006-QS8 A2 - CMO/RMBS		03/01/2021	Paydown		65,437	78,331	63,446	65,619		(181)		(181)		65,437				776	08/25/2036	1.D FM
75115A-AC-5	RALI 2006-QS8 A3 - CMO/RMBS		03/01/2021	Paydown		3,050	3,651	2,790	2,978		71		71		3,050				36	08/25/2036	1.D FM
75115G-AA-6	RALI 2006-QH1 A1 - RMBS		03/25/2021	Paydown		649,395	649,395	532,874	550,930		98,465		98,465		649,395				305	12/25/2036	1.D FM
75116C-AA-4	RALI 2007-QS6 A1 - CMO/RMBS		03/25/2021	Paydown		478,618	601,276	352,039	374,707		103,912		103,912		478,618				437	04/25/2037	1.D FM
75116C-AM-8	RALI 2007-QS6 A12 - CMO/RMBS		03/25/2021	Paydown		198,013	248,758	182,082	185,516		12,497		12,497		198,013				165	04/25/2037	1.D FM
754730-AE-9	RAYMOND JAMES FINANCIAL INC		03/19/2021	JP MORGAN SECURITIES LLC		7,848,330	7,000,000	8,041,387	8,007,122		(38,943)		(38,943)		7,968,179		(119,849)	(119,849)	132,514	09/15/2026	2.A FE
75513E-BY-6	RAYTHEON TECHNOLOGIES CORP		03/19/2021	JP MORGAN SECURITIES LLC		10,488,480	8,000,000	10,695,200	10,680,435		(84,497)		(84,497)		10,595,938		(107,458)	(107,458)	348,800	08/15/2027	2.A FE
75574W-AC-1	RCMT 18FL2 B - CDO/CMBS		01/25/2021			983,986	983,986	984,419	984,338		(352)		(352)		983,986				1,108	06/25/2035	1.A FE
758203-AA-1	RELX INC		01/12/2021	GOLDMAN SACHS & CO		12,308,450	12,308,450	12,732,500	12,708,980		(21,839)		(21,839)		12,687,142		(378,692)	(378,692)	180,163	10/15/2023	2.A FE
7591EP-AK-6	REGIONS FINANCIAL CORP		01/22/2021	Call @ 100.00		1,000,000	1,000,000	1,012,690	1,000,057		(57)		(57)		1,000,000				14,578	02/08/2021	2.A FE
76110H-2X-6	RALI 2005-QS5 A1 - CMO/RMBS		03/25/2021	Paydown		122,331	121,380	76,470	82,942		39,390		39,390		122,331				65	04/25/2035	1.D FM
761118-FL-7	RALI 2005-QA9 CB3 - CMO/RMBS		03/01/2021	Paydown		178,549	162,503	135,453	177,245		1,304		1,304		178,549					08/25/2035	1.D FM
761118-FM-5	RALI 2005-QA9 N41 - CMO/RMBS		03/01/2021	Paydown		282,486	219,066	211,509	281,055		1,431		1,431		282,486					08/25/2035	1.D FM
761119-AA-4	RAST 2006-A8 1A1 - CMO/RMBS		03/01/2021	Paydown		99,272	94,294	81,814	82,454		16,818		16,818		99,272				829	08/25/2036	3.B FM
76111X-YJ-6	RFMSJ 2005-SA4 2A2 - CMO/RMBS	C	03/01/2021	Paydown		10,580	10,811	8,340	7,737		2,844		2,844		10,580				73	09/25/2035	1.D FM
761120-AC-8	RAST 2007-A2 1A3 - CMO/RMBS		03/01/2021	Paydown		6,995	6,889	4,629	4,629		2,366		2,366		6,995				67	04/25/2037	1.D FM
76112B-T9-1	RAMP 2006-RS1 A13 - RMBS		03/25/2021	Paydown		175,482	175,482	128,760	147,059		28,423		28,423		175,482				232	11/25/2035	1.D FM
780082-AD-5	ROYAL BANK OF CANADA	C	03/25/2021	United States Treasury Note/Bond		2,298,040	2,000,000	2,218,634	2,184,801		(7,979)		(7,979)		2,176,822		121,218	121,218	62,517	01/27/2026	1.G FE
780097-BE-0	NATIEST GROUP PLC	C	03/25/2021	MERRILL LYNCH PIERCE FENNER SMITH INC		1,108,755	1,075,000	1,068,765	1,071,327		387		387		1,071,714		37,041	37,041	13,997	05/15/2023	2.B FE
78413M-AL-2	SFAVE 2015-5AVE B - CMBS		03/22/2021	PERFORMANCE TRUST		1,705,001	1,729,594	1,642,405	1,650,810		988		988		1,651,797		53,204	53,204	23,823	01/08/2043	1.D FM
784860-AD-3	SVB FINANCIAL GROUP		03/19/2021	JP MORGAN SECURITIES LLC		25,217,840	23,333,000	25,028,182	24,951,922		(85,991)		(85,991)		24,865,930		351,909	351,909	530,826	01/29/2025	2.B FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		03/08/2021	Morgan Stanley		2,700,000	2,700,000	2,959,821	2,886,714		(8,232)		(8,232)		2,878,482		206,484	206,484	79,313	03/01/2025	2.C FE
78662M-AB-2	SAG 2019-1 A - ABS		03/01/2021	Paydown		177,674	177,674	177,674	177,634		40		40		177,674				1,522	12/01/2023	2.A PL
79410U-AE-1	SBF 1 B - CDO	D	01/26/2021	Paydown		5,700,000	5,700,000	5,585,150	5,593,737		106,263		106,263		5,700,000				42,717	10/25/2028	1.F FE
79466L-AF-1	SALESFORCE.COM INC		03/05/2021	J.P. MORGAN SECURITIES INC.		14,801,973	13,160,000	15,433,916	15,426,176		(57,619)		(57,619)		15,368,558		(566,585)	(566,585)	200,178	04/11/2028	1.F FE
80414L-2M-6	SAUDI ARABIAN OIL CO	C	02/26/2021	PERSHING LLC		13,500,000	15,000,000	14,825,100	14,825,233		373		373		14,825,606		(1,325,606)	(1,325,606)	142,917	11/24/2070	1.F FE
812007-AE-2	DEVON OGI OPERATING LLC		03/09/2021	MORGAN STANLEY & CO. LLC		19,081,253	15,655,000	19,002,039	18,985,262		(83,644)		(83,644)		18,901,618		179,635	179,635	574,017	09/15/2027	2.C FE
81744L-AZ-7	SEMT 2007-2 1A2 - CMO/RMBS		03/20/2021	Paydown		170,753	170,753	133,135	144,470		26,283		26,283		170,753				90	06/20/2036	1.D FM
822582-AD-4	SHELL INTERNATIONAL FINANCE BV	C	01/25/2021	US Bank		639,593	420,000	620,802	610,376		(552)		(552)		609,823		29,770	29,770	3,049	12/15/2038	1.D FE
822582-BX-9	SHELL INTERNATIONAL FINANCE BV	C	03/05/2021	Morgan Stanley		4,215,320	4,000,000	4,375,520	4,363,093		(11,549)		(11,549)		4,351,544		(136,224)	(136,224)	48,889	09/12/2026	1.D FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
82321U-AA-1	SHNTN 2015-1 A - ABS	C	03/15/2021	Paydown JP MORGAN SECURITIES LLC		246,288	246,288	217,014	197,799		27,925		27,925		246,288				2,852	10/15/2042	2 A FE
824348-AR-7	SHERWIN-WILLIAMS CO		03/19/2021	Various		8,667,440	8,000,000	8,883,848	8,845,684		(42,344)		(42,344)		8,803,350		(135,910)	(135,910)	177,867	08/01/2025	2 B FE
826200-AD-9	SIEMENS FINANCIERING SMAATSCHAPPIJ NV	C	02/05/2021	Various		41,086,958	32,125,000	41,629,620	41,545,772		(168,484)		(168,484)		41,377,288		(290,330)	(290,330)	934,488	08/17/2026	1 E FE
82620K-AE-3	SIEMENS FINANCIERING SMAATSCHAPPIJ NV	C	01/27/2021	BARCLAYS CAPITAL INC.		9,518,824	8,600,000	9,540,423	9,499,900		(15,192)		(15,192)		9,484,708		34,116	34,116	48,136	05/27/2025	1 E FE
828807-CN-5	SIMON PROPERTY GROUP LP		02/25/2021	MarketAxess WELLS FARGO SECURITIES		2,078,200	2,000,000	2,086,006	2,077,599		(6,415)		(6,415)		2,071,185		7,015	7,015	31,319	02/01/2023	1 G FE
828807-DE-4	SIMON PROPERTY GROUP LP		03/04/2021	LLC		13,085,135	12,010,000	11,891,521	11,913,331		2,261		2,261		11,915,593		1,169,543	1,169,543	105,838	12/01/2027	1 G FE
83084U-AA-6	SKYLAI 1 B - ABS		03/10/2021	Paydown		18,488	18,488	18,488						18,488					89	05/10/2038	2 B
830867-AB-3	SKYMILES IP LTD		03/05/2021	Various		11,112,750	10,000,000	10,000,000	10,000,000						10,000,000		1,112,750	1,112,750	200,556	10/20/2028	2 B FE
832248-AZ-1	SMITHFIELD FOODS INC		03/01/2021	Morgan Stanley		6,632,520	6,000,000	6,655,800	6,651,770		(17,347)		(17,347)		6,634,423		(1,903)	(1,903)	150,167	02/01/2027	2 C FE
832696-AR-9	J M SMUCKER CO		03/04/2021	Morgan Stanley		2,377,906	2,165,000	2,070,030	2,086,930		1,723		1,723		2,088,653		289,253	289,253	16,238	12/15/2027	2 B FE
832724-AB-4	SMURFIT KAPPA TREASURY FUNDING LTD	C	03/01/2021	Morgan Stanley		22,151,520	18,000,000	22,298,400	22,266,248		(139,995)		(139,995)		22,126,252		25,268	25,268	386,250	11/20/2025	2 C FE
83417F-AA-7	SOCTY 2014-2 A - ABS		01/20/2021	Paydown		124,289	124,289	123,163						124,289					2,498	07/20/2044	2 A FE
83609N-AE-0	SNIPT 14 C - CDO		02/12/2021	Paydown		3,000,000	3,000,000	2,904,000	2,922,987		77,013		77,013		3,000,000				26,698	01/23/2029	1 F FE
83610K-AE-3	SNIPT 16 C - CDO	C	03/18/2021	Paydown		4,000,000	4,000,000	3,854,000	3,874,016		125,984		125,984		4,000,000				43,152	07/25/2030	1 F FE
83613F-AC-5	SVHE 2007-OPT5 2A2 - RMBS		03/25/2021	Paydown Bank of America		442,934	442,934	370,048	369,641		73,293		73,293		442,934				781	10/25/2037	1 D FM
842400-FZ-1	SOUTHERN CALIFORNIA EDISON CO		02/18/2021	Securities		148,126	125,000	147,784	147,591		(87)		(87)		147,503		623	623	2,212	10/01/2043	2 A FE
84474Y-AA-4	SOUTHWEST AIRLINES CO PASS THROUGH TRUST		02/01/2021	Paydown		329,103	329,103	368,595	340,702		(11,599)		(11,599)		329,103				10,120	02/01/2024	1 F FE
84756N-AB-5	SPECTRA ENERGY PARTNERS LP		03/15/2021	Call @ 100.00		2,500,000	2,500,000	2,657,181	2,504,425		(4,425)		(4,425)		2,500,000				28,750	06/15/2021	2 A FE
84756N-AF-6	SPECTRA ENERGY PARTNERS LP		02/24/2021	Various SG AMERICAS SECURITIES, LLC		14,190,670	13,000,000	14,213,373	14,156,300		(33,311)		(33,311)		14,122,989		67,681	67,681	185,792	03/15/2025	2 A FE
84756N-AH-2	SPECTRA ENERGY PARTNERS LP		02/24/2021	NATIONAL FINANCIAL		5,496,950	5,000,000	5,504,855	5,487,961		(12,886)		(12,886)		5,475,075		21,875	21,875	60,938	10/15/2026	2 A FE
84861T-AD-0	SPIRIT REALTY LP		02/18/2021	SERVICES CO		892,768	800,000	832,983	832,047		(441)		(441)		831,606		61,162	61,162	18,933	07/15/2029	2 B FE
85208H-AA-1	SPRITE 2017-1 A - ABS	C	03/15/2021	Paydown		1,518	1,518	1,530			(12)		(12)		1,518				9	12/15/2037	2 B FE
85208N-AA-8	SPRINTS 161 A1 - ABS		03/20/2021	Paydown J.P. MORGAN SECURITIES		69,625	69,625	69,190	69,493		132		132		69,625				585	03/20/2023	2 A FE
853254-BU-3	STANDARD CHARTERED PLC	C	03/19/2021	INC.		9,605,200	10,000,000	10,278,500			(3,920)		(3,920)		10,274,580		(668,380)	(668,380)	109,715	02/18/2036	2 B FE
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY		01/27/2021	BARCLAYS CAPITAL INC. MERRILL LYNCH PIERCE		3,539,396	2,760,000	3,487,219	3,480,746		(1,998)		(1,998)		3,478,747		60,649	60,649	27,074	05/01/2042	1 A FE
855244-AR-0	STARBUCKS CORP		03/04/2021	FENNER SMITH INC. NATIONAL FINANCIAL		4,569,800	4,000,000	3,945,560	3,955,050		923		923		3,955,973		613,827	613,827	48,889	11/15/2028	2 A FE
855244-AS-8	STARBUCKS CORP		03/15/2021	SERVICES CO		4,616,560	4,000,000	5,003,880	4,997,435		(4,639)		(4,639)		4,992,796		(376,236)	(376,236)	60,000	11/15/2048	2 A FE
86359B-NC-1	SARM 2004-8 1A2 - CMO/RMBS		03/01/2021	Paydown		241,290	241,291	203,692	201,039		40,251		40,251		241,290				1,210	07/25/2034	1 D FM
86359D-UT-2	LXS 2005-5N 3A2 - RMBS		03/25/2021	Paydown		8,415		8,415						8,415							1 D FM
86359L-QS-1	SAMI 2005-AR7 5A1 - CMO/RMBS		03/01/2021	Paydown		631	689	462	536		95		95		631				2	03/25/2046	1 D FM
86359L-SM-2	SAMI 2006-AR2 A1 - RMBS		03/25/2021	Paydown		52,534	52,534	38,398	39,696		12,838		12,838		52,534				33	02/25/2036	1 D FM
86360K-BJ-6	SAMI 2006-AR3 3A1 - CMO/RMBS		03/25/2021	Paydown		82,723	77,614	42,606	42,606		215		215		82,723						1 D
86360O-AM-7	SAMI 2006-AR4 5A1 - RMBS		03/25/2021	Paydown		429,649	429,649	347,725	334,667		94,983		94,983		429,649				444	06/25/2036	1 D FM
86360U-AC-0	SAMI 2006-AR6 1A3 - RMBS		03/25/2021	Paydown		19,051	23,121	14,699	12,447		6,604		6,604		19,051				11	11/07/2036	1 D FM
86361H-AA-2	SAMI 2006-AR7 A1A - RMBS		03/25/2021	Paydown		251,343	271,250	187,635	191,439		59,903		59,903		251,343				147	08/25/2036	1 D FM
86361P-AJ-5	SAMI 2006-9 3A1 - CMO/RMBS		03/01/2021	Paydown		507,610	336,379	204,991	504,521		3,089		3,089		507,610						1 D FM
86361Q-AA-2	SAMI 2006-10 1A1 - CMO/RMBS		03/01/2021	Paydown		2,315,027	2,254,693	2,230,393	2,303,000		12,027		12,027		2,315,027				109	11/25/2036	3 B FM
86361W-AA-9	SAMI 2006-AR8 A1A - RMBS		03/25/2021	Paydown		228,130	228,130	162,415	175,311		52,819		52,819		228,130						1 D FM
863667-AH-4	STRYKER CORP		03/19/2021	Various JP MORGAN SECURITIES LLC		11,953,711	11,000,000	12,272,592	12,220,440		(55,406)		(55,406)		12,165,034		(211,323)	(211,323)	141,797	11/01/2026	2 A FE
863667-AN-1	STRYKER CORP		03/19/2021	JP MORGAN SECURITIES LLC		5,463,450	5,000,000	5,661,044	5,635,942		(28,531)		(28,531)		5,607,410		(143,960)	(143,960)	91,389	03/15/2026	2 A FE
86562M-BZ-2	SUMITOMO MITSUI FINANCIAL GROUP INC	C	03/18/2021	JP MORGAN SECURITIES LLC		10,294,130	11,000,000	10,921,460			685		685		10,922,145		(628,015)	(628,015)	117,156	09/23/2030	2 A FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
867229-AC-0	SUNCOR ENERGY INC	C	03/05/2021	KEYBANC CAPITAL MARKETS INC		146,312	108,000	139,975	139,059		(395)		(395)		138,663		7,648	7,648	4,655	02/01/2032	2 A FE
867229-AE-6	SUNCOR ENERGY INC	C	02/18/2021	NATIONAL FINANCIAL SERVICES CO		292,939	213,000	281,456	280,696		(360)		(360)		280,337		12,602	12,602	2,423	06/15/2038	2 A FE
86745N-AA-6	SNVA 2020-1 A - ABS		01/30/2021			212,725	212,725	207,007	207,337		5,388		5,388		212,725				1,782	02/01/2055	1.G FE
86772F-AA-9	SUNRN 2019-2 A - RMBS		01/30/2021			150,794	150,795	150,859	150,855		(60)		(60)		150,794				1,361	02/01/2055	1.F FE
86773P-AA-6	SUNRN 2019-1 A - ABS		03/30/2021			156,514	156,514	156,505	156,583		(69)		(69)		156,514				1,557	06/30/2054	1.G FE
867914-AH-6	TRUIST FINANCIAL CORP		02/05/2021	J.P. MORGAN SECURITIES INC		4,908,840	4,000,000	4,899,600	4,893,087		(17,788)		(17,788)		4,875,300		33,540	33,540	116,000	02/15/2026	1.G FE
86803N-AA-5	SNSTR 181 A - ABS		02/20/2021			842,381	842,381	842,140	841,374		1,007		1,007		842,381					11/20/2048	1.F FE
86828L-AA-0	SUPERIOR PLUS LP	C	03/11/2021	Call @ 107.44		1,826,548	1,700,000	1,701,810	1,700,884		44		44		1,700,927		125,621	125,621	78,011	07/15/2026	3.C FE
870845-AC-8	UBS AG (STAMFORD BRANCH)		03/01/2021	Morgan Stanley		7,591,560	6,000,000	7,715,400	7,704,508		(48,210)		(48,210)		7,656,298		(64,738)	(64,738)	235,083	09/01/2026	2.A FE
871829-BC-0	SYSCO CORP		03/04/2021	US Bank		15,395,035	14,160,000	13,819,664	13,894,783		7,742		7,742		13,902,525		1,492,510	1,492,510	298,540	07/15/2026	2.C FE
871829-BF-3	SYSCO CORP		03/04/2021	JP MORGAN SECURITIES LLC		6,420,439	5,900,000	5,699,536	5,737,635		3,920		3,920		5,741,554		678,885	678,885	122,507	07/15/2027	2.C FE
87222E-AE-8	TBW 2007-1 A5 - RMBS		03/01/2021	Paydown		246,963	246,963	114,727	103,482		143,480		143,480		246,963				775	03/25/2037	1.D FM
872287-AL-1	COMCAST CABLE COMMUNICATIONS LLC		03/08/2021	R.W. PRESSPRICH & CO., INC.		2,794,906	2,110,000	2,573,447	2,468,350		(7,785)		(7,785)		2,460,565		334,341	334,341	85,191	02/15/2028	1.G FE
87233G-AA-8	TOP 1612 A1T - CDO		03/15/2021	Paydown		11,071,596	11,071,596	11,071,507	11,071,507		130		130		11,071,596				62,734	12/15/2028	1.A FE
87264A-BC-8	T-MOBILE USA INC		02/05/2021	J.P. MORGAN SECURITIES INC		14,850,139	13,160,000	15,006,348	14,999,148		(31,195)		(31,195)		14,967,954		(117,815)	(117,815)	156,275	04/15/2027	2.C FE
87271R-AE-9	SYMP 2 C - CDO		03/22/2021	Paydown		4,000,000	4,000,000	3,840,000	3,874,288		125,712		125,712		4,000,000				44,212	04/20/2029	1.F FE
87342R-AD-6	BELL 181 A21 - RMBS		02/25/2021	Paydown		625	625	563	569		56		56		625				7	11/25/2048	2.B FE
87342R-AE-4	BELL 181 A22 - RMBS		02/25/2021	Paydown		1,250	1,250	1,250	1,250						1,250				15	11/25/2048	2.B FE
87854X-AD-3	TECHNIPFMC PLC	C	03/18/2021	Various		5,235,084	5,000,000	5,125,777	5,111,182		(15,372)		(15,372)		5,095,810		68,748	68,748	150,545	10/01/2022	3.B FE
879385-AD-4	TELEFONICA EUROPE BV	C	01/12/2021	GOLDMAN SACHS & CO		12,604,221	8,425,000	12,817,795	12,802,145		(14,735)		(14,735)		12,787,410		(183,188)	(183,188)	229,757	09/15/2030	3.C FE
87938W-AP-8	TELEFONICA EMISIONES SAU	C	02/16/2021	Maturity @ 100.00		400,000	400,000	461,151	401,360		(1,360)		(1,360)		400,000				10,924	02/16/2021	2.C FE
88031J-AB-2	TENASKA GEORGIA PARTNERS LP		02/01/2021	Paydown		262,509	262,509	307,949	307,814		(45,305)		(45,305)		262,509				12,469	02/01/2030	2.B FE
880451-AS-8	TENNESSEE GAS PIPELINE COMPANY LLC		03/01/2021	Morgan Stanley		12,620,000	10,000,000	12,552,000	12,537,371		(64,554)		(64,554)		12,472,818		147,182	147,182	326,667	03/15/2027	2.B FE
883556-BF-8	THERMO FISHER SCIENTIFIC INC		01/15/2021	Call @ 100.00		2,781,225	2,500,000	2,722,275	2,593,668		(93,668)		(93,668)		2,500,000				328,489	02/01/2024	2.A FE
883556-BN-1	THERMO FISHER SCIENTIFIC INC		01/15/2021	Various		10,845,320	10,250,000	10,504,879	10,394,103		(144,103)		(144,103)		10,250,000		464,640	464,640	207,555	04/15/2023	2.A FE
885220-HZ-9	TMST 2005-3 A1 - CMO/RMBS		03/25/2021	Paydown		8,085	3,473	3,274	8,051		34		34		8,085					10/25/2035	1.D FM
885220-KV-4	TMST 2006-2 A2A - CMO/RMBS		03/25/2021	Paydown		232,472	232,472	155,057	228,147		4,325		4,325		232,472					04/25/2036	1.D FM
88522A-AC-5	TMST 2006-4 A2B - CMO/RMBS		03/25/2021	Paydown		123,521	109,030	91,393	122,191		1,330		1,330		123,521					07/25/2036	1.D FM
88522X-AA-9	TMST 2007-3 1A1 - CMO/RMBS		03/25/2021	Paydown		469,868	1,744,200	1,110,705	465,076		4,792		4,792		469,868					06/25/2047	1.D FM
88579Y-BN-0	3M CO		01/21/2021	Bank of New York Mellon		5,626,050	5,000,000	5,698,810	5,684,610		(4,135)		(4,135)		5,680,475		(54,425)	(54,425)	41,090	04/15/2030	1.E FE
88606W-AA-0	TBOLT 2017 A - ABS	C	03/15/2021	Paydown		724	724	729	729		(5)		(5)		724				4	05/17/2032	1.G FE
891490-AR-5	CONOCOPHILLIPS CO		03/01/2021	Morgan Stanley		22,486,920	17,000,000	22,028,600	21,998,858		(130,975)		(130,975)		21,867,883		619,037	619,037	891,367	01/01/2027	1.G FE
891490-AT-1	CONOCOPHILLIPS CO		01/12/2021	GOLDMAN SACHS & CO		5,091,240	3,500,000	5,116,300	5,110,212		(5,514)		(5,514)		5,104,920		(13,458)	(13,458)	117,700	02/15/2030	1.G FE
891906-AC-3	GLOBAL PAYMENTS INC		02/05/2021	J.P. MORGAN SECURITIES INC		11,166,015	9,500,000	11,267,000	11,253,704		(37,118)		(37,118)		11,216,585		(50,570)	(50,570)	162,133	04/01/2026	2.C FE
893570-BM-2	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		03/01/2021	Morgan Stanley		12,784,000	10,000,000	12,972,000	12,953,619		(79,505)		(79,505)		12,874,114		(90,114)	(90,114)	185,278	12/01/2026	2.B FE
893574-AP-8	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		02/24/2021	BARCLAYS CAPITAL INC		5,200,027	4,821,000	5,180,884	5,180,003		(5,483)		(5,483)		5,174,520		25,507	25,507	43,958	05/15/2030	2.B FE
89366L-AA-2	TRANSELEC SA	C	02/05/2021	J.P. MORGAN SECURITIES INC		8,677,840	8,000,000	8,660,000	8,650,367		(27,263)		(27,263)		8,623,104		54,736	54,736	198,361	07/26/2023	2.B FE
894135-AA-0	TRAP X111 A1 - CDO		02/09/2021	Paydown		144,888	136,469	144,384	144,888		504		504		144,888					11/09/2042	1.C FE
89566E-AB-4	TRI-STATE GENERATION AND TRANSMISSION AS		01/31/2021	Paydown		1,518,450	1,518,450	1,921,143	1,918,639		(400,189)		(400,189)		1,518,450				54,239	07/31/2033	1.G FE
89655Y-AA-4	TRL 2009-1 A - ABS		03/16/2021	Paydown		5,722	5,722	6,280	6,280		(398)		(398)		5,722				61	11/16/2039	2.A FE
89707Y-AB-0	TROPC 4B A2L - CDO	C	01/15/2021	Paydown		40,729		40,729	40,729						40,729					04/15/2035	1.F FE
90139A-AA-0	QL-DAL 2020 A - ABS		03/15/2021	Paydown		14,633	14,633	14,633	14,633						14,633				104	12/15/2045	2.C PL

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
907818-DY-1	UNION PACIFIC CORP		03/19/2021	JP MORGAN SECURITIES LLC		5,374,400	5,000,000	5,504,302	5,479,367		(27,993)		(27,993)		5,451,374		(76,974)	(76,974)	111,944	01/15/2025	2.A FE
907818-ED-6	UNION PACIFIC CORP		03/19/2021	JP MORGAN SECURITIES LLC		6,498,420	6,000,000	6,664,125	6,635,581		(31,671)		(31,671)		6,603,911		(105,491)	(105,491)	118,083	08/15/2025	2.A FE
90783T-AA-8	UNION PACIFIC RAILROAD CO PASS THROUGH T		01/02/2021	Paydown		170,304	170,304	191,166	173,878		(3,574)		(3,574)		170,304		4,602	4,602	118,083	07/02/2025	1.D FE
90783V-AA-3	UNION PACIFIC RAILROAD CO 2005-1 PASS TH		01/02/2021	Paydown		199,906	199,906	224,155	211,815		(11,909)		(11,909)		199,906		5,080	5,080	118,083	01/02/2029	1.D
90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST 2020-		01/15/2021	Paydown		543,938	543,938	543,938	543,938						543,938		6,835	6,835	118,083	10/15/2027	1.G FE
913017-CY-3	RAYTHEON TECHNOLOGIES CORP		03/08/2021	Citigroup (SSB)		8,493,600	7,500,000	7,353,600	7,379,174		2,566		2,566		7,381,740		1,111,860	1,111,860	97,109	11/16/2028	2.A FE
91324P-CC-4	UNITEDHEALTH GROUP INC		02/25/2021	TD Securities		2,939,888	2,800,000	2,965,264	2,951,582		(10,787)		(10,787)		2,940,796		(908)	(908)	36,001	03/15/2023	1.G FE
91832Y-AA-6	VMC 2018-FL2 A - CDO/CMS		03/17/2021	Paydown		1,080,636	1,080,636	1,066,830	1,026,534		54,102		54,102		1,080,636		2,844	2,844	123,464	10/15/2025	1.A FE
91913Y-AU-4	VALERO ENERGY CORP		03/08/2021	BANK OF AMERICA N.A.		7,967,236	7,513,000	7,379,569	7,407,567		3,399		3,399		7,410,965		556,271	556,271	123,464	09/15/2026	2.B FE
92240M-BF-4	VECTOR GROUP LTD		02/01/2021	Call @ 101.53		2,061,079	2,030,000	1,923,350	1,949,094		1,560		1,560		1,950,654		110,425	110,425	62,169	02/01/2025	3.C FE
92259L-AB-4	VCC 201 AFX - CMS		03/01/2021	Paydown		446,191	446,191	451,387	451,244		(5,053)		(5,053)		446,191		(1,882)	(1,882)	1,882	02/25/2050	1.A FE
92343V-BE-3	VERIZON COMMUNICATIONS INC		02/18/2021	BOFA SECURITIES INC.		2,502,720	2,000,000	2,537,900	2,537,900		(1,183)		(1,183)		2,536,717		(33,997)	(33,997)	28,236	11/01/2041	2.A FE
92343V-CV-4	VERIZON COMMUNICATIONS INC		01/19/2021	SECURITIES		845,076	696,000	858,511	856,302		(460)		(460)		855,842		(10,766)	(10,766)	15,280	01/15/2036	2.A FE
92344G-AM-8	VERIZON COMMUNICATIONS INC		01/12/2021	GOLDMAN SACHS & CO		3,013,960	2,000,000	3,060,200	3,056,420		(3,486)		(3,486)		3,052,934		(38,974)	(38,974)	18,514	12/01/2030	2.A FE
92658T-AQ-1	VIDEOTRON LTD	C	01/12/2021	GOLDMAN SACHS & CO		5,264,450	5,000,000	5,259,500	5,253,215		(5,835)		(5,835)		5,247,380		17,070	17,070	124,306	07/15/2022	3.A FE
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO		03/15/2021	Bank of America Securities		736,168	425,000	764,791	761,857		(2,875)		(2,875)		758,982		(22,814)	(22,814)	12,573	11/15/2038	2.A FE
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO		02/25/2021	SG AMERICAS SECURITIES, LLC		1,067,787	1,050,000	1,075,328	1,070,219		(3,965)		(3,965)		1,066,254		1,533	1,533	19,015	01/15/2022	2.A FE
92857H-BH-2	VODAFONE GROUP PLC	C	03/23/2021	Call @ 100.00		2,473,084	2,275,000	2,302,333	2,293,032		(1,354)		(1,354)		2,291,678		(16,678)	(16,678)	258,277	01/16/2024	2.B FE
92857H-BK-5	VODAFONE GROUP PLC	C	03/19/2021	JP MORGAN SECURITIES LLC		5,716,200	5,000,000	5,997,000	5,992,074		(28,474)		(28,474)		5,963,600		(247,400)	(247,400)	68,663	05/30/2028	2.B FE
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		03/05/2021	Various		14,254,125	12,500,000	12,937,957	12,833,880		(11,121)		(11,121)		12,822,760		1,431,365	1,431,365	179,884	11/13/2025	2.A FE
929089-AB-6	VOYA FINANCIAL INC		03/19/2021	JP MORGAN SECURITIES LLC		11,136,700	10,000,000	11,347,531	11,301,475		(51,734)		(51,734)		11,249,741		(113,041)	(113,041)	99,361	06/15/2026	2.B FE
92922F-J2-5	WAMU 2005-AR6 2AA - CMO/RMBS		03/25/2021	Paydown		1,385	1,385	1,307	1,333		53		53		1,385		1	1	1	04/25/2045	1.D FM
92922F-U4-8	WAMU 2005-AR9 A1A - CMO/RMBS		03/25/2021	Paydown		106,080	106,080	91,342	96,418		9,662		9,662		106,080		157	157	157	07/25/2045	1.D FM
92925C-BA-9	WAMU 2005-AR19 1A1 - CMO/RMBS		03/25/2021	Paydown		4,224	4,224	3,316	3,982		243		243		4,224		3	3	3	12/25/2045	1.D FM
92925D-AA-8	WAMU 2006-AR17 1A - CMO/RMBS		03/01/2021	Paydown		396,933	328,174	277,389	360,225		36,708		36,708		396,933		208	208	208	12/25/2046	1.D FM
92927B-AA-0	WAMU 2007-0A6 1A - CMO/RMBS		03/01/2021	Paydown		279,968	279,968	211,307	219,174		60,794		60,794		279,968		598	598	598	07/25/2047	1.D FM
92927B-AC-6	WAMU 2007-0A6 2A - CMO/RMBS		03/01/2021	Paydown		342,148	347,714	241,396	301,686		40,462		40,462		342,148		1,241	1,241	1,241	07/25/2047	1.D FM
92927X-AE-4	WAMU 2007-HY6 2A3 - CMO/RMBS		03/01/2021	Paydown		46,678	51,249	(12,302)	46,213		465		465		46,678				46,678	06/25/2037	4.B FM
92927X-AF-1	WAMU 2007-HY6 2A4 - CMO/RMBS		03/01/2021	Paydown		139,568	134,242	120,001	138,919		649		649		139,568				649	06/25/2037	1.D FM
92936U-AG-4	WP CAREY INC		03/18/2021	JP MORGAN SECURITIES LLC		1,822,651	1,900,000	1,953,314			(725)		(725)		1,952,589		(129,938)	(129,938)	20,013	02/01/2031	2.B FE
92940P-AB-0	WRKCO INC		03/08/2021	US BANCORP INVESTMENTS INC.		2,842,750	2,500,000	2,632,900	2,602,634		(3,388)		(3,388)		2,599,246		243,504	243,504	56,188	03/15/2026	2.B FE
931142-BF-9	WALMART INC		01/12/2021	GOLDMAN SACHS & CO		5,274,850	3,500,000	5,343,450	5,336,131		(6,632)		(6,632)		5,329,498		(54,648)	(54,648)	109,370	02/15/2030	1.C FE
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC		02/05/2021	J.P. MORGAN SECURITIES INC.		27,925,000	25,000,000	27,650,500	27,638,139		(53,182)		(53,182)		27,584,957		340,043	340,043	162,917	06/01/2026	2.B FE
931427-AS-7	WALGREENS BOOTS ALLIANCE INC		02/24/2021	SUNTRUST ROBINSON HUMPHREY INC		5,913,655	5,500,000	5,852,440	5,846,913		(5,294)		(5,294)		5,841,619		72,036	72,036	64,044	04/15/2030	2.B FE
933635-AA-2	WAMU 2007-0A2 1A - CMO/RMBS		03/01/2021	Paydown		715,656	697,293	622,029	712,000		3,656		3,656		715,656				888	03/25/2047	1.D FM
933635-AB-0	WAMU 2007-0A2 2A - CMO/RMBS		03/01/2021	Paydown		331,372	309,838	227,393	269,407		61,965		61,965		331,372				988	03/25/2047	1.D FM
93363C-AB-5	WAMU 2006-AR7 2A - CMO/RMBS		03/01/2021	Paydown		155,767	145,439	106,281	120,513		35,254		35,254		155,767				346	07/25/2046	1.D FM
93363P-AB-6	WAMU 2006-AR14 1A2 - CMO/RMBS		02/01/2021	Paydown		185,773	169,880	166,709	185,406		367		367		185,773					11/25/2036	1.D FM
93363P-AB-6	WAMU 2006-AR14 1A2 - CMO/RMBS		03/01/2021	Paydown		62,471	54,697	53,676	61,620		851		851		62,471					11/25/2036	2.B FM
93363T-AD-4	WAMU 2006-AR11 3AA - CMO/RMBS		03/01/2021	Paydown		27,105	26,486	14,994	18,190		8,915		8,915		27,105				60	09/25/2046	1.D FM
93364A-AB-8	WAMU 2007-0A3 2A - CMO/RMBS		03/01/2021	Paydown		59,904	60,324	42,551	49,263		10,641		10,641		59,904				114	04/25/2047	1.D FM

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
93364A-AC-6	WAMU 2007-0A3 21A - CMO/RMBS		03/01/2021	Paydown		96,467	96,467	82,602	87,357		9,109		9,109		96,467				180	04/25/2047	1.D FI
93364B-AA-8	WAMU 2007-0A5 1A - CMO/RMBS		03/01/2021	Paydown		567,664	567,664	438,350	473,701		93,963		93,963		567,664				1,357	06/25/2047	1.D FI
939336-3K-7	WMALT 2005-2 1A3 - CMO/RMBS		03/25/2021	Paydown		466,164	466,164	344,604	462,483		3,681		3,681		466,164					04/25/2035	1.D FI
939336-5V-1	WMALT 2005-4 CB1 - CMO/RMBS		03/25/2021	Paydown		53,450	56,005	42,074	45,729		7,721		7,721		53,450				36	06/25/2035	1.D FI
939336-X8-1	WAMU 2005-AR1 A23 - CMO/RMBS		03/25/2021	Paydown		84,183	84,183	64,400	77,475		6,708		6,708		84,183				112	01/25/2045	1.D FI
939336-Z4-8	WAMU 2005-AR3 A2 - CMO/RMBS		03/01/2021	Paydown		4,019	4,019	4,095	4,058		(40)		(40)		4,019				29	03/25/2035	1.D FI
93934F-PN-6	WAMU 2006-AR4 A1A - CMO/RMBS		03/01/2021	Paydown		377,410	377,410	336,105	342,181		35,229		35,229		377,410				943	05/25/2046	1.D FI
93935H-AD-9	WMALT 2006-7 A2B - RMBS		03/25/2021	Paydown		68,032	68,032	29,721	24,101		43,931		43,931		68,032				14	09/25/2036	1.D FI
94978#-AT-4	WELLS FARGO TRUST COMPANY, NATIONAL ASSO		03/01/2021	Paydown		132,484	132,728	145,776	142,158		(9,674)		(9,674)		132,484				1,479	08/01/2027	2.B
94985K-AA-5	WFALT 2007-PAG A1 - CMO/RMBS		03/01/2021	Paydown		132,824	132,824	108,004	105,077		27,747		27,747		132,824				523	12/28/2037	1.D FI
94987U-AL-7	WFMLT 2011-RR2 3A2 - CMO/RMBS		03/01/2021	Paydown		93,301	93,301	95,356	95,324		(2,023)		(2,023)		93,301				434	10/29/2035	1.D FI
94988G-AJ-2	WFMLT 2012-RR2 2A2 - CMO/RMBS		03/29/2021	Paydown		1,907,189	1,907,189	1,385,215	1,586,181		321,008		321,008		1,907,189				1,205	08/27/2037	1.D FI
95829T-AA-3	WESTERN GROUP HSG LP		03/15/2021	Paydown		484	484	686	684		(200)		(200)		484				16	03/15/2057	1.C FE
960413-AT-9	WESTLAKE CHEMICAL CORP		03/08/2021	BANK OF AMERICA N.A.		5,415,450	5,000,000	4,744,950	4,801,006		5,933		5,933		4,806,939		608,511	608,511	102,000	08/15/2026	2.B FE
962166-AT-1	WEYERHAEUSER CO		02/05/2021	J.P. MORGAN SECURITIES INC.		23,098,140	18,000,000	23,221,800	23,173,320		(135,216)		(135,216)		23,038,104		60,036	60,036	867,000	01/15/2025	2.B FE
96950F-AQ-7	WILLIAMS COMPANIES INC		03/05/2021	JP Morgan Securities		5,436,100	5,000,000	5,095,900	5,067,889		(3,063)		(3,063)		5,064,826		371,274	371,274	126,750	01/15/2025	2.B FE
976826-BM-8	WISCONSIN POWER AND LIGHT CO		01/21/2021	JP MORGAN SECURITIES LLC		8,937,520	8,000,000	8,993,922	8,971,865		(6,461)		(6,461)		8,965,404		(27,884)	(27,884)	134,000	07/01/2029	1.G FE
98419M-AJ-9	XYLEM INC		03/19/2021			5,442,750	5,000,000	5,571,112	5,551,991		(21,491)		(21,491)		5,530,500		(87,750)	(87,750)	64,097	11/01/2026	2.B FE
98886Y-AR-9	ZAIS2 2 ABR - CDO		01/25/2021	Paydown		640,758	640,758	640,827	640,707		52		52		640,758				4,678	07/27/2026	1.A FE
98954N-AA-7	ZIGGO BV		01/12/2021	GOLDMAN SACHS & CO		4,245,818	4,050,000	4,237,515	4,234,877		(2,445)		(2,445)		4,232,433		13,385	13,385	110,756	01/15/2027	4.A FE
BAY159-SV-5	CTL - UNIVERSE PASS-THROUGH TRUST		03/31/2021	Redemption @ 100.00		133,232	133,232	132,006	132,014		7		7		132,022		1,211	1,211	2,685	09/30/2045	1.D
BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		01/15/2021	Paydown		1,827,543	1,827,543	1,827,543	1,723,117		104,427		104,427		1,827,543				16,016	01/15/2054	1.F
BGA0J6-FL-7	SP SOLAR 4 DEBT - ABS		03/01/2021	Paydown		237,381	237,381	237,381	223,817		13,564		13,564		254,574		(126,379)	(126,379)	2,080	01/15/2054	1.F
BGA0J6-FM-5	SP SOLAR 3 DEBT - ABS		03/01/2021	Paydown		267,166	267,166	283,693	275,401		(15)		(15)		275,386		(8,219)	(8,219)	7,321	01/02/2025	1.D
BHM10J-67-4	WELLS FARGO-WACHOVIA BANK		01/04/2021	Direct		680,797	680,797	724,962	680,840		(43)		(43)		680,797				133	01/02/2025	1.D
BHM10J-6D-1	WELLS FARGO-WACHOVIA BANK		02/10/2021	Direct		42,283	42,283	47,054	42,313		(30)		(30)		42,283					10/10/2031	1.D
BHM0GB-W0-1	CVS CAREMARK CTL 9-2009		03/10/2021	Direct		19,702	19,702	23,759	19,761		(59)		(59)		19,702				259	10/10/2031	2.B
BHM0MZ-CQ-6	DESERT SUNLIGHT FUNDING I-GTD		01/07/2021	Redemption @ 100.00		60,939	60,939	58,463	58,717		2		2		58,719		2,220	2,220	534	09/30/2036	1.D
BHM1AN-BZ-5	VERIZON CORPORATE SERVICES GROUP I		02/16/2021	Redemption @ 100.00		29,760	29,760	29,177	29,258		2		2		29,260		500	500	142	05/15/2035	2.B
BHM1AN-BZ-5	VERIZON CORPORATE SERVICES GROUP I		03/15/2021	Redemption @ 100.00		14,951	14,951	14,658	14,699		3		3		14,701		250	250	142	05/15/2035	2.B
BHM1EZ-GU-1	PORTLAND GENERAL ELECTRIC COMP		01/06/2021	Maturity @ 100.00		27,500,000	27,500,000	26,938,148	27,496,893		60		60		27,496,953		3,047	3,047	345,125	11/15/2042	1.D
BRTU2P-CT-9	GIES TERM LOAN		02/05/2021	Redemption @ 100.00		245,977	245,977	245,977	245,977						245,977				2,562	11/20/2029	3.A
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					3,674,613,693	3,207,341,902	3,662,869,789	3,539,720,324		2,597,452		2,597,452		3,666,884,037		4,328,537	4,328,537	60,620,645	XXX	XXX
404280-AG-4	HSBC HOLDINGS PLC		03/15/2021	CITIGROUP GLOBAL MARKETS INC.		1,337,250	1,000,000	1,361,944	1,358,267		(3,582)		(3,582)		1,354,685		(17,435)	(17,435)	24,014	05/02/2036	1.G FE
575767-AB-4	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		01/01/2021	Reclassification		21,528,580	(19,000,000)	21,574,500	21,528,580						21,528,580					11/15/2023	1.D FE
4899999	Subtotal - Bonds - Hybrid Securities					22,865,830	(18,000,000)	22,936,444	22,886,846		(3,582)		(3,582)		22,883,264		(17,435)	(17,435)	24,014	XXX	XXX
26362#-AA-1	DUBLIN ASSET HOLDINGS		03/15/2021	Direct		2,185,460	2,185,460	2,185,460	2,185,460						2,185,460				6,489	11/30/2067	1.F PL
26362#-AB-9	DUBLIN ASSET HOLDINGS A2		03/15/2021	Direct		1,615,740	1,615,740	1,615,740	1,615,740						1,615,740				4,798	11/30/2067	1.F PL
26362#-AC-7	DUBLIN ASSET HOLDING A3		03/15/2021	Direct		10,359,877	10,359,877	10,359,877	10,359,877						10,359,877				13,393	11/30/2067	1.F PL
26362#-AD-5	DUBLIN ASSET HOLDING A4		03/15/2021	Direct		3,007,838	3,007,838	3,007,838	3,007,838						3,007,838				2,617	11/30/2067	1.F PL
309588-AE-1	FARMERS EXCHANGE CAPITAL		03/01/2021	Adjustment		2,786,640								2,786,640						07/15/2048	2.A FE
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY OF AMERI		03/01/2021	Adjustment		8,374,072								8,374,072						01/24/2077	1.D FI
456738-AA-7	INFINITY ASSET HOLDINGS LLC		02/15/2021	Direct		364,363	364,363	364,363	364,363		1		1		364,363				295	12/31/2067	1.D
456738-AB-5	INFINITY ASSET HOLDINGS LLC A2		02/15/2021	Direct		114,680	114,680	114,680	114,680						114,680				93	03/15/2067	1.D
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		03/01/2021	Adjustment		9,351,263								9,351,263						04/01/2077	1.D FE
636792-AB-9	NATIONAL LIFE INSURANCE CO		03/01/2021	Adjustment		3,720,489								3,720,489						07/19/2068	1.G FE

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		03/01/2021	Adjustment		3,186,645									3,186,645						08/15/2039	1.G FE
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO		03/01/2021	Adjustment		1,995,392									1,995,392						04/30/2050	1.G FE
64952G-AQ-1	NEW YORK LIFE INSURANCE CO		03/01/2021	Adjustment		2,340,334									2,340,334						05/15/2069	1.C FE
BGAOCA-J7-2	VIVINT VOLTA TERM LOAN		01/29/2021	Direct		191,696	191,696	191,696	191,696						191,696				2,862		01/05/2035	2.B
BGAOFU-CU-1	ATCLO 2017 1111 RR		02/18/2021	Direct		816,073	816,073	816,073	816,059		15		15		816,073				4,491		11/17/2027	2.A
BGAOHK-85-1	SPRING RENEWABLES TERM LOAN		02/01/2021	Direct		1,318,148	1,318,148	1,318,148	1,318,148						1,318,148				14,644		06/30/2023	2.C
BGAOLN-HY-7	UBS 2018-C14 RR		02/17/2021	Direct		36,227	36,227	34,376	36,222		6		6		36,227				200		12/15/2050	1.G
BGAOLN-HY-7	UBS 2018-C14 RR		03/15/2021	Direct		25,253	25,253	23,962	25,243		10		10		25,253				186		12/15/2050	1.G
BGAOME-H1-8	UBS 18-C14 TLB		02/17/2021	Direct		27,827	27,827	20,225	27,712		115		115		27,827				104		12/11/2050	1.G
BGAOME-H1-8	UBS 18-C14 TLB		03/15/2021	Direct		13,883	13,883	10,090	13,667		216		216		13,883				104		12/11/2050	1.G
BGAOMX-V3-6	SERVHL TRUST 2019-1 A		03/25/2021	Direct		10,816,616	10,816,616	10,816,616	9,345,700		106		106		10,816,616				58,403		04/25/2049	1.C
BGAOMX-V4-4	SERVHL TRUST 2019-1 B		03/25/2021	Direct		372,987	372,987	372,987	318,446						372,987				2,111		04/25/2049	1.F
BGAOMX-V5-1	SERVHL TRUST 2019-1 C		03/25/2021	Direct		398,540	398,540	398,540	343,351						398,540				2,343		04/25/2049	2.B
BGAOMX-V6-9	SERVHL TRUST 2019-1 D		01/25/2021	Direct		1,167,831	1,167,831	1,167,831	1,108,900						1,167,831				88,256		05/25/2049	5.B
BGAONS-GB-5	MACT TRUST 2019-1B		01/25/2021	Direct		374,598	374,598	374,258	374,597		1		1		374,598				1,175		03/25/2045	2.C
BGAONS-GB-5	MACT TRUST 2019-1B		03/25/2021	Direct		752,794	752,794	752,109	752,777		17		17		752,794				4,723		03/25/2045	2.C
BGAONS-GC-3	MACT TRUST 2019-1A		02/25/2021	Direct		9,503,095	9,503,095	9,494,450	9,502,981		114		114		9,503,095				29,025		03/25/2045	1.G
BGAONS-GC-3	MACT TRUST 2019-1A		03/25/2021	Direct		3,387,923	3,387,923	3,384,942	3,387,791		132		132		3,387,923				28,446		03/25/2045	1.G
BGAONS-GD-1	MACT TRUST 2019-1C		03/25/2021	Direct		398,938	398,938	398,561	398,935		4		4		398,938				2,989		03/25/2045	3.C
BGAOPW-KM-5	INFINITY ASSET HOLDINGS LLC A3		02/15/2021	Direct		135,542	135,542	135,542	135,542						135,542				110		12/15/2067	1.G
BGAOQA-3N-9	INFINITY LD ASSET HOLDINGS LLC A4		02/15/2021	Direct		39,540	39,540	39,540	39,540						39,540				192		12/31/2067	1.F
BGAOQA-3N-9	INFINITY LD ASSET HOLDINGS LLC A4		03/15/2021	Direct		10,045	10,045	10,045	10,045						10,045				70		12/31/2067	1.F
BGAOQA-3P-4	INFINITY LD ASSET HOLDINGS LLC A3		02/16/2021	Direct		15,377	15,377	15,377	15,377						15,377				75		12/31/2067	1.F
BGAOQA-3P-4	INFINITY LD ASSET HOLDINGS LLC A3		03/15/2021	Direct		3,906	3,906	3,906	3,906						3,906				27		12/31/2067	1.F
BGAOQA-3R-0	INFINITY LD ASSET HOLDINGS LLC A5		02/15/2021	Direct		64,905	64,905	64,905	64,905						64,905				316		12/31/2067	1.F
BGAOQA-3R-0	INFINITY LD ASSET HOLDINGS LLC A5		03/15/2021	Direct		16,489	16,489	16,489	16,489						16,489				115		12/31/2067	1.F
BGAOQT-JL-5	CRE WRIGHT CE DEBT		02/26/2021	Direct		438,484	438,484	438,484	438,484						438,484						02/25/2056	1.F
BGAOQT-JL-5	CRE WRIGHT CE DEBT		03/25/2021	Direct		104,292	104,292	104,292	104,292						104,292						02/25/2056	1.F
BGAOQV-4F-9	STONERIDGE 2019-A		02/05/2021	Direct		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				16,843		11/13/2031	2.B
BGAOQV-SJ-5	ALTUS TERM LOAN A		01/29/2021	Direct		88,721	88,721	88,619	88,721						88,721				837		06/30/2045	1.G
BGAOQZ-AL-0	INFINITY LD ASSET HOLDINGS LLC A6		02/15/2021	Direct		174,477	174,477	174,477	174,477						174,477				849		12/31/2067	1.F
BGAOQZ-AL-0	INFINITY LD ASSET HOLDINGS LLC A6		03/15/2021	Direct		44,326	44,326	44,326	44,326						44,326				309		12/31/2067	1.F
BGAOS4-ZL-0	SLMSL TRUST 2020-1 A-FL		02/25/2021	Direct		1,327,456	1,327,456	1,327,456	1,327,456						1,327,456				1,661		03/31/2047	1.F
BGAOS4-ZL-0	SLMSL TRUST 2020-1 A-FL		03/29/2021	Direct		569,515	569,515	569,515	569,515						569,515				1,498		03/31/2047	1.F
BGAOS4-ZM-8	SLMSL TRUST 2020-1 A-FX		02/25/2021	Direct		906,747	906,747	906,747	906,747						906,747				2,322		03/31/2047	1.F
BGAOS4-ZM-8	SLMSL TRUST 2020-1 A-FX		03/29/2021	Direct		409,333	409,333	409,333	409,333						409,333				2,206		03/31/2047	1.F
BGAOS4-ZN-6	SLMSL TRUST 2020-1 B		02/25/2021	Direct		258,211	258,211	258,211	258,211						258,211				164		03/31/2047	2.B
BGAOS4-ZN-6	SLMSL TRUST 2020-1 B		03/29/2021	Direct		37,634	37,634	37,634	37,634						37,634				132		03/31/2047	2.B
BGAOS4-ZP-1	SLMSL TRUST 2020-1 C		03/29/2021	Direct		290,505	290,505	290,505	290,505						290,505				1,773		03/31/2047	3.B
BGAOS4-ZT-3	SLMSL TRUST 2020-2 A-FL		02/25/2021	Direct		1,356,395	1,356,395	1,356,395	1,356,395						1,356,395				1,695		03/31/2047	1.A
BGAOS4-ZT-3	SLMSL TRUST 2020-2 A-FL		03/29/2021	Direct		608,326	608,326	608,326	608,326						608,326				1,580		03/31/2047	1.A
BGAOS4-ZU-0	SLMSL TRUST 2020-2 A-FX		02/25/2021	Direct		887,798	887,798	887,798	887,798						887,798				2,290		03/31/2047	1.F
BGAOS4-ZU-0	SLMSL TRUST 2020-2 A-FX		03/29/2021	Direct		376,251	376,251	376,251	376,251						376,251				2,107		03/31/2047	1.F
BGAOS4-ZV-8	SLMSL TRUST 2020-2 B		02/25/2021	Direct		271,255	271,255	271,255	271,255						271,255				173		03/31/2047	2.B
BGAOS4-ZV-8	SLMSL TRUST 2020-2 B		03/29/2021	Direct		32,819	32,819	32,819	32,819						32,819				133		03/31/2047	2.B
BGAOS4-ZW-6	SLMSL TRUST 2020-2 C		02/25/2021	Direct		25,189	25,189	25,189	25,189						25,189				121		03/31/2047	3.B
BGAOS4-ZW-6	SLMSL TRUST 2020-2 C		03/29/2021	Direct		278,885	278,885	278,885	278,885						278,885				1,779		03/31/2047	3.B
BGAOS4-ZX-4	SLMSL TRUST 2020-2 D		03/29/2021	Direct		44,621	44,621	44,621	44,621						44,621				112		03/31/2047	4.B
BGAOSA-X7-9	WFCM 2020-C55 RR TL A		02/17/2021	Direct		22,326	22,326	22,309	22,321		4		4		22,326				102		02/15/2052	1.D
BGAOSA-X7-9	WFCM 2020-C55 RR TL A		03/15/2021	Direct		14,263	14,263	13,421	14,257		6		6		14,263				121		02/15/2052	1.D
BGAOTM-08-6	INFINITY ASSET HOLDINGS 2020-1 A3		02/15/2021	Direct		68,304	68,304	68,304	68,304						68,304				63		06/24/2070	1.F
BGAOTM-08-6	INFINITY ASSET HOLDINGS 2020-1 A3		03/15/2021	Direct		5,276	5,276	5,276	5,276						5,276				43		06/24/2070	1.F

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
.BGA009-8W-2	SFSL TRUST 2019-A A-FL TL		03/25/2021	Direct		42,716	42,716	42,716	38,065						42,716				89	07/31/2047	1.A	
.BGA009-8Y-8	SFSL TRUST 2019-A A-FX TL		03/25/2021	Direct		391,721	391,721	391,721	287,173						391,721				740	07/31/2047	1.A	
.BGA009-8Z-5	SFSL TRUST 2019-A B TL		03/25/2021	Direct		114,289	114,289	114,289	92,568						114,289				375	07/31/2047	1.A	
.BGA009-90-1	SFSL TRUST 2019-A C TL		03/25/2021	Direct		23,858	23,858	23,858	17,159						23,858				93	07/31/2047	2.B	
.BGA009-91-9	SFSL TRUST 2019-A D TL		03/25/2021	Direct		11,929	11,929	11,929	7,610						11,929				51	07/31/2047	3.B	
.BGA009-92-7	SFSL TRUST 2019-A D TL		03/25/2021	Direct		89,164	89,164	89,164	69,290						89,164					07/31/2047	5.B	
.BGA00V-J7-6	HILT TRUST 2020-A A		02/25/2021	Direct		5,365,574	5,365,574	5,365,574	3,867,570						5,365,574				11,278	10/25/2052	1.F	
.BGA00V-DX-7	CARDWORKS 2020-1 PRVT		02/22/2021	Direct		387,860	387,860	387,845	387,860						387,860				1,897	08/20/2026	1.F	
.BGA00V-DX-7	CARDWORKS 2020-1 PRVT		03/22/2021	Direct		641,970	641,970	641,945	641,969						641,970				4,797	08/20/2026	1.F	
.BGA00V-E0-8	BLUE EAGLE 2020-1B CLASS A		03/30/2021	CREDIT		10,237,309	10,237,309	10,237,309	10,237,301						10,237,301			8	8	03/27/2032	1.A	
.BGA00V-E0-8	BLUE EAGLE 2020-1B CLASS R		03/30/2021	CREDIT		14,437,230	14,437,230	14,437,230	14,437,230						14,437,230					03/27/2032	5.B	
.BGA00V-DE-4	BLUE EAGLE 2020-1A CLASS A		03/30/2021	CREDIT		20,274,100	20,274,100	20,274,100	20,274,100						20,274,100					03/27/2032	1.A	
.BGA00V-DE-4	BLUE EAGLE 2020-1A CLASS R		03/30/2021	CREDIT		22,772,671	22,772,671	22,772,671	22,772,671						22,772,671					03/27/2032	5.B	
.BGA00V-BK-3	INFINITY ASSET HOLDINGS 2020-1 A5		03/15/2021	Direct		77,128	77,128	77,128	68,392						77,128				396	06/24/2070	1.F	
.BGA00V-BR-8	INFINITY ASSET HOLDINGS 2020-1 A6		03/15/2021	Direct		77,128	77,128	77,128	68,392						77,128				396	06/24/2070	1.F	
.BGA00V-BS-6	INFINITY ASSET HOLDINGS 2020-1 A7		02/15/2021	Direct		50,816	50,816	50,816	50,816						50,816				208	06/24/2070	1.F	
.BGA00V-BS-6	INFINITY ASSET HOLDINGS 2020-1 A7		03/15/2021	Direct		17,576	17,576	17,576	17,576						17,576				144	06/24/2070	1.F	
.BGA00V-BU-1	INFINITY ASSET HOLDINGS 2020-1 A8		02/15/2021	Direct		50,816	50,816	50,816	50,816						50,816					06/24/2070	1.F	
.BGA00V-BU-1	INFINITY ASSET HOLDINGS 2020-1 A8		03/15/2021	Direct		17,576	17,576	17,576	17,576						17,576				72	06/24/2070	1.F	
.BGA00V-BV-9	INFINITY ASSET HOLDINGS 2020-1 A9		02/15/2021	Direct		25,408	25,408	25,408	25,408						25,408				104	06/24/2070	1.F	
.BGA00V-BV-9	INFINITY ASSET HOLDINGS 2020-1 A9		03/15/2021	Direct		8,788	8,788	8,788	8,788						8,788				36	06/24/2070	1.F	
.BGA00V-BW-7	INFINITY ASSET HOLDINGS 2020-1 A10		02/15/2021	Direct		42,347	42,347	42,347	42,347						42,347				174	06/24/2070	1.F	
.BGA00V-BW-7	INFINITY ASSET HOLDINGS 2020-1 A10		03/15/2021	Direct		14,647	14,647	14,647	14,647						14,647				120	06/24/2070	1.F	
.BGA00V-BZ-0	INFINITY ASSET HOLDINGS 2020-1 A20		02/15/2021	Direct		79,273	79,273	79,273	79,273						79,273					06/24/2070	1.F	
.BGA00V-BZ-0	INFINITY ASSET HOLDINGS 2020-1 A20		03/15/2021	Direct		27,419	27,419	27,419	27,419						27,419					06/24/2070	1.F	
.BGA00V-C0-6	INFINITY ASSET HOLDINGS 2020-1 A19		02/15/2021	Direct		33,962	33,962	33,962	33,962						33,962					06/24/2070	1.F	
.BGA00V-C0-6	INFINITY ASSET HOLDINGS 2020-1 A19		03/15/2021	Direct		11,747	11,747	11,747	11,747						11,747					06/24/2070	1.F	
.BGA00V-C1-4	INFINITY ASSET HOLDINGS 2020-1 A18		02/15/2021	Direct		133,223	133,223	133,223	133,223						133,223					06/24/2070	1.F	
.BGA00V-C1-4	INFINITY ASSET HOLDINGS 2020-1 A18		03/15/2021	Direct		46,078	46,078	46,078	46,078						46,078					06/24/2070	1.F	
.BGA00V-C2-2	INFINITY ASSET HOLDINGS 2020-1 A11		02/15/2021	Direct		67,755	67,755	67,755	67,755						67,755					06/24/2070	1.F	
.BGA00V-C2-2	INFINITY ASSET HOLDINGS 2020-1 A11		03/15/2021	Direct		23,435	23,435	23,435	23,435						23,435				96	06/24/2070	1.F	
.BGA00V-C3-0	INFINITY ASSET HOLDINGS 2020-1 A12		02/15/2021	Direct		16,939	16,939	16,939	16,939						16,939					06/24/2070	1.F	
.BGA00V-C3-0	INFINITY ASSET HOLDINGS 2020-1 A12		03/15/2021	Direct		5,859	5,859	5,859	5,859						5,859				48	06/24/2070	1.F	
.BGA00V-C4-8	INFINITY ASSET HOLDINGS 2020-1 A13		02/15/2021	Direct		25,408	25,408	25,408	25,408						25,408				104	06/24/2070	1.F	
.BGA00V-C4-8	INFINITY ASSET HOLDINGS 2020-1 A13		03/15/2021	Direct		8,788	8,788	8,788	8,788						8,788				72	06/24/2070	1.F	
.BGA00V-C5-5	INFINITY ASSET HOLDINGS 2020-1 A15		03/15/2021	Direct		3,497,032	3,497,032	3,497,032	3,495,788						3,497,032					06/24/2070	1.F	
.BGA00V-C6-3	INFINITY ASSET HOLDINGS 2020-1 A16		03/15/2021	Direct		143,790	143,790	143,790	140,888						143,790					06/24/2070	1.F	
.BGA00V-C8-9	INFINITY ASSET HOLDINGS 2020-1 A17		02/15/2021	Direct		57,084	57,084	57,084	57,084						57,084					06/24/2070	1.F	
.BGA00V-C8-9	INFINITY ASSET HOLDINGS 2020-1 A17		03/15/2021	Direct		19,744	19,744	19,744	19,744						19,744					06/24/2070	1.F	
.BGA00V-WF-3	INFINITY ASSET HOLDINGS 2020-1 A14		03/15/2021	Direct		17,098	17,098	17,098	17,098						17,098				18	06/24/2070	1.D	
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					173,569,692	141,814,840	141,784,972	138,476,099			747			747			8	8	328,941	XXX XXX	
8399997	Total - Bonds - Part 4					5,202,363,982	4,670,881,371	5,234,561,598	4,621,372,483			1,171,802			1,171,802					68,558,437	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					5,202,363,982	4,670,881,371	5,234,561,598	4,621,372,483			1,171,802			1,171,802					68,558,437	XXX XXX	
8999997	Total - Preferred Stocks - Part 4						XXX													XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX													XXX	XXX	
9799997	Total - Common Stocks - Part 4						XXX													XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
9799999	Total - Common Stocks						XXX													XXX	XXX
9899999	Total - Preferred and Common Stocks						XXX													XXX	XXX
9999999	Totals					5,202,363,982	XXX	5,234,561,598	4,621,372,483		1,171,802		1,171,802		5,268,005,836		(69,042,973)	(69,042,973)	68,558,437	XXX	XXX

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23															
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)															
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX		
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																						XXX	XXX
SPX/CS/210413/2761.63-2846.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	04/15/2020	04/13/2021	127	350,727	2761.63	6,205		10,754		10,754	441																					
SPX/CS/210401/2488.65-2581.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/01/2021	171	425,559	2488.65	10,676		15,901		15,901	293																					
SPX/CS/210406/2663.68-2768.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/06/2021	204	543,391	2663.68	12,636		21,285		21,285	627																					
SPX/CS/210422/2799.31-2881.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/29/2020	04/22/2021	43	120,370	2799.31	2,318		3,525		3,525	159																					
SPX/CS/210421/2736.56-2798.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	04/22/2020	04/21/2021	39	106,726	2736.56	1,467		2,430		2,430	100																					
SPX/CS/210420/2823.16-2929.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	04/22/2020	04/20/2021	354	999,399	2823.16	20,833		37,665		37,665	1,809																					
SPX/CS/210416/2874.56-2976.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	04/22/2020	04/16/2021	115	330,574	2874.56	6,241		11,708		11,708	621																					
SPX/CS/210401/2526.90-2626.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/01/2021	89	224,894	2526.9	5,830		8,903		8,903	170																					
SPX/CS/210416/2799.55-2893.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	04/22/2020	04/16/2021	91	254,759	2799.55	4,839		8,529		8,529	369																					
SPX/CS/210407/2659.41-2763.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/07/2021	90	239,347	2659.41	5,581		9,368		9,368	277																					
SPX/CS/210427/2878.48-2936.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/29/2020	04/27/2021	146	420,258	2878.48	5,367		8,460		8,460	453																					
SPXRC7E/CS/210401/166.72-176.31	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/01/2021	783	130,542	166.72	4,534		7,509		7,509	636																					
SPXTSUT/C/210401/228.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/01/2021	1,637	374,513	228.78	4,354		17,101		17,101	5,695																					
SPXTSUT/C/210416/231.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/22/2020	04/16/2021	1,201	277,851	231.35	2,342		9,461		9,461	3,256																					
SPXTSUT/C/210420/232.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/22/2020	04/20/2021	2,461	571,912	232.39	4,134		16,866		16,866	5,738																					
SPXTSUT/C/210416/232.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/22/2020	04/16/2021	2,630	610,712	232.21	4,471		18,468		18,468	6,400																					
SPXTSUT/C/210401/227.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/01/2021	891	202,774	227.58	2,744		10,377		10,377	3,262																					
SPXTSUT/C/210413/230.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	04/15/2020	04/13/2021	914	210,796	230.63	1,938		7,857		7,857	2,696																					
SPXTSUT/C/210406/229.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/08/2020	04/06/2021	914	209,361	229.06	2,349		9,292		9,292	3,091																					
SPXTSUT/C/210423/232.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/29/2020	04/23/2021	1,064	247,263	232.39	2,085		7,303		7,303	2,453																					
SPXTSUT/C/210408/233.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCFXT09	04/15/2020	04/08/2021	1,391	324,771	233.48	2,045		7,995		7,995	2,853																					
SPXTSUT/C/210415/232.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/22/2020	04/15/2021	1,781	414,528	232.75	2,761		11,549		11,549	4,012																					
SPX/DC/210406/2663.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKTBV3E584	04/08/2020	04/06/2021	4,346	11,576,353	2663.68	2,755		4,346		4,346	102																					
SPXTSUT/C/210428/233.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/29/2020	04/28/2021	652	151,962	233.07	1,167		4,066		4,066	1,328																					
SPXTSUT/C/210427/232.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/29/2020	04/27/2021	1,330	309,784	232.92	2,421		8,475		8,475	2,785																					
SPXTSUT/C/210423/233.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WCB70006XZSS4	04/29/2020	04/23/2021	477	111,504	233.76	754		2,645		2,645	864																					
FIDAMDN/C/210421/254.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	04/22/2020	04/21/2021	1,350	343,494	254.44	8,397		10,589		10,589	(3,402)																					

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDA1MDN/C/210416/254.93	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/22/2020	04/16/2021	7,016	1,788,589	254.93	42,026			51,545		51,545	(17,924)							
FIDA1MDN/C/210416/254.69	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/22/2020	04/16/2021	2,365	602,342	254.69	14,332			17,936		17,936	(5,971)							
FIDA1MDN/C/210420/254.74	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/22/2020	04/20/2021	6,001	1,528,695	254.74	36,366			45,288		45,288	(15,304)							
FIDA1MDN/C/210415/254.53	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	05/13/2020	04/15/2021	6,036	1,536,343	254.53	37,201			46,711		46,712	(15,088)							
FIDA1MDN/C/210406/253.60	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/08/2020	04/06/2021	5,934	1,504,862	253.6	38,749			51,490		51,490	(13,855)							
FIDA1MDN/C/210408/253.83	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/15/2020	04/08/2021	1,389	352,570	253.83	9,070			11,726		11,726	(3,295)							
FIDA1MDN/C/210413/253.91	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/15/2020	04/13/2021	5,776	1,466,584	253.91	37,717			48,290		48,290	(13,952)							
FIDA1MDN/C/210407/253.34	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/08/2020	04/07/2021	2,262	573,055	253.34	15,065			20,213		20,213	(5,242)							
FIDA1MDN/C/210414/254.35	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/15/2020	04/14/2021	871	221,539	254.35	5,513			6,900		6,900	(2,153)							
FIDA1MDN/C/210401/253.13	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/08/2020	04/01/2021	3,240	820,141	253.13	21,935			29,645		29,645	(7,329)							
FIDA1MDN/C/210409/254.40	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/15/2020	04/09/2021	1,287	327,413	254.4	8,069			10,130		10,130	(3,143)							
FIDA1MDN/C/210401/253.16	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/08/2020	04/01/2021	1,247	315,691	253.16	8,367			11,372		11,372	(2,824)							
FIDA1MDN/C/210401/252.82	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	04/08/2020	04/01/2021	2,204	557,215	252.82	15,141			20,849		20,849	(4,933)							
SPX/C/230207/1518.23	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Goldman Sachs Intern	02/07/2013	02/07/2023	10,000	15,182,300	1518.23	3,966,000			23,895,212		23,895,212	2,190,614							
SPXTSUT/C/210407/230.52	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	04/08/2020	04/07/2021	1,294	298,293	230.52	2,704			11,266		11,266	3,940							
SPXTSUT/C/210430/233.98	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	05/06/2020	04/30/2021	888	207,774	233.98	1,270			4,802		4,802	1,516							
SPXTSUT/C/210506/234.68	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	05/13/2020	05/06/2021	449	105,371	234.68	557			2,183		2,183	656							
SPX/CS/210514/2863.70-2972.59	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	05/20/2020	05/14/2021	142	422,108	2972.59	9,869			15,319		15,319	930							
FIDA1MDN/C/210526/255.64	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	05/27/2020	05/26/2021	869	222,151	255.64	5,492			6,101		6,101	(2,272)							
SPXTSUT/C/210520/235.23	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	05/27/2020	05/20/2021	1,057	248,638	235.23	1,533			4,875		4,875	1,393							
SPXTSUT/C/210428/234.22	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	05/06/2020	04/28/2021	570	133,505	234.22	781			2,946		2,946	926							
SPXTSUT/C/210521/235.27	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	05/27/2020	05/21/2021	872	205,155	235.27	1,256			4,007		4,007	1,141							
FIDA1MDN/C/210507/255.30	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	05/13/2020	05/07/2021	1,440	367,632	255.3	8,726			10,257		10,257	(3,789)							
FIDA1MDN/C/210520/255.51	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	05/27/2020	05/20/2021	1,132	289,237	255.51	7,177			7,997		7,997	(2,970)							
SPX/CS/210512/2870.12-2977.87	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	05/13/2020	05/12/2021	69	205,473	2977.87	4,102			7,369		7,369	451							
SPXTSUT/C/210415/229.08	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	05/13/2020	04/15/2021	792	181,431	229.08	2,004			8,035		8,035	2,608							
FIDA1MDN/C/210430/254.72	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	05/06/2020	04/30/2021	640	163,021	254.72	4,128			4,871		4,871	(1,648)							
SPX/CS/210507/2929.80-3009.23	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	05/13/2020	05/07/2021	46	138,425	3009.23	1,939			3,630		3,630	253							

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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)
FIDA1MDN/C/210512/254.75	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/13/2020	05/12/2021	1,328	338,308	254.75	8,459			10,189		10,189	(3,426)						
SPXTSUT/C/210511/234.16	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/13/2020	05/11/2021	1,950	456,612	234.16	2,691			10,476		10,476	3,188						
FIDA1MDN/C/210429/256.09	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/06/2020	04/29/2021	1,115	285,540	256.09	6,434			7,049		7,049	(3,029)						
SPXTSUT/C/210512/233.89	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/13/2020	05/12/2021	1,065	249,093	233.89	1,534			5,984		5,984	1,833						
SPX/CS/210518/2953.91-3039.84	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/20/2020	05/18/2021	52	158,072	3039.84	2,709			4,434		4,434	359						
SPX/CS/210429/2939.51-3023.15	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	05/06/2020	04/29/2021	110	332,547	3023.15	5,091			9,160		9,160	634						
FIDA1MDN/C/210514/254.99	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/20/2020	05/14/2021	727	185,378	254.99	4,595			5,430		5,430	(1,888)						
SPX/CS/210519/2922.94-3032.20	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/20/2020	05/19/2021	38	115,224	3032.2	2,533			4,106		4,106	308						
FIDA1MDN/C/210507/255.32	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/13/2020	05/07/2021	824	210,384	255.32	5,010			5,854		5,854	(2,170)						
SPXRC7E/CS/210430/169.75-176.54	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	05/06/2020	04/30/2021	1,811	319,714	176.54	5,433			12,274		12,274	1,777						
SPX/CS/210505/2868.44-2951.39	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	05/06/2020	05/05/2021	40	118,055	2951.39	1,956			3,295		3,295	182						
SPXTSUT/C/210429/233.18	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	05/06/2020	04/29/2021	866	201,934	233.18	1,377			5,316		5,316	1,726						
SPXRC7E/CS/210521/170.27-177.08	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/27/2020	05/21/2021	1,033	182,924	177.08	3,368			6,941		6,941	1,175						
SPXTSUT/C/210505/232.58	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	05/06/2020	05/05/2021	529	123,035	232.58	926			3,569		3,569	1,145						
SPX/CS/210415/2783.36-2891.91	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/13/2020	04/15/2021	63	182,190	2891.91	4,084			6,834		6,834	292						
FIDA1MDN/C/210511/254.78	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/13/2020	05/11/2021	1,692	431,088	254.78	10,744			12,922		12,922	(4,371)						
SPXTSUT/C/210519/234.94	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/20/2020	05/19/2021	522	122,639	234.94	778			2,520		2,520	731						
FIDA1MDN/C/210427/255.09	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/29/2020	04/27/2021	2,013	513,496	255.09	12,964			14,580		14,580	(5,253)						
FIDA1MDN/C/210504/254.75	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/06/2020	05/04/2021	5,135	1,308,141	254.75	33,121			39,086		39,086	(13,253)						
FIDA1MDN/C/210423/254.56	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/29/2020	04/23/2021	635	161,646	254.56	4,235			4,909		4,909	(1,614)						
SPX/CS/210526/2991.77-3085.23	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/27/2020	05/26/2021	92	283,841	3085.23	5,133			8,496		8,496	759						
FIDA1MDN/C/210423/255.02	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/29/2020	04/23/2021	2,403	612,813	255.02	15,523			17,504		17,504	(6,233)						
SPXAV10P/C/210520/987.23	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	05/21/2020	05/20/2021	1,473	1,454,190	987.23	54,678			183,698		183,698	49,156						
FIDA1MDN/C/210505/254.79	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/20/2020	05/05/2021	2,093	533,275	254.79	13,390			15,868		15,868	(5,411)						
FIDA1MDN/C/210518/254.83	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/20/2020	05/18/2021	1,024	260,946	254.83	6,554			7,835		7,835	(2,642)						
SPRETI RE/C/210520/488.95	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	UBS	05/21/2020	05/20/2021	368	179,934	488.95	5,370			11,010		11,010	3,282						
SPX/CS/210521/2948.51-3046.52	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/27/2020	05/21/2021	85	258,954	3046.52	5,137			8,265		8,265	684						
FIDA1MDN/C/210430/255.62	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/06/2020	04/30/2021	2,876	735,163	255.62	17,198			19,455		19,455	(7,671)						

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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)
FIDAIDNV/C/210519/254.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/20/2020	05/19/2021	2,051	522,533	254.77	13,208			15,822		15,822	(5,281)						
SPXTSUT/C/210513/233.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/20/2020	05/13/2021	534	124,903	233.9	897			3,002		3,002	917						
SPX/CS/210520/2971.61-3041.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/27/2020	05/20/2021	54	164,250	3041.67	2,343			3,753		3,753	314						
SPXTSUT/C/210507/234.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/13/2020	05/07/2021	1,437	337,451	234.83	1,796			6,824		6,824	2,030						
SPX/CS/210520/2971.61-3095.49	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	05/21/2020	05/20/2021	1,918	5,937,150	3095.49	134,087			235,573		235,573	20,757						
GLD/CS/210520/164.65-173.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	05/21/2020	05/20/2021	1,695	293,235	173.0	5,797			1,978		1,978	(7,361)						
SPXTSUT/C/210518/235.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	05/20/2020	05/18/2021	746	175,340	235.04	1,097			3,531		3,531	1,021						
SPXTSUT/C/210504/231.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	05/06/2020	05/04/2021	1,990	460,884	231.6	3,960			15,278		15,278	4,924						
SPXTSUT/C/210526/235.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	05/27/2020	05/26/2021	1,150	271,078	235.72	1,610			4,979		4,979	1,378						
FIDAIDNV/C/210428/255.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	04/29/2020	04/28/2021	2,651	677,410	255.53	16,516			18,117		18,117	(7,046)						
FIDAIDNV/C/210422/254.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	04/29/2020	04/22/2021	3,384	861,059	254.45	22,740			26,512		26,512	(8,545)						
FIDAIDNV/C/210506/254.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	05/13/2020	05/06/2021	653	165,973	254.17	4,310			5,335		5,335	(1,651)						
IYR/CS/210520/72.86-76.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	05/21/2020	05/20/2021	3,889	296,031	76.12	7,156			12,490		12,490	1,601						
SPX/CS/210604/3193.93-3327.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/08/2020	06/04/2021	2,336	7,773,834	3327.84	181,717			301,766		301,766	37,487						
IYR/CS/210604/84.59-88.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	06/08/2020	06/04/2021	6,165	546,096	88.58	13,933			20,793		20,793	8,471						
GLD/CS/210604/158.01-165.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	06/08/2020	06/04/2021	2,544	422,279	165.99	8,726			8,261		8,261	(7,514)						
SPRETIRE/C/210604/493.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	06/08/2020	06/04/2021	626	309,238	493.99	9,752			15,747		15,747	4,983						
SPXAV10P/C/210604/1009.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/08/2020	06/04/2021	1,804	1,820,272	1009.02	74,343			185,927		185,927	54,350						
SPX/CS/210601/3055.73-3162.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	06/03/2020	06/01/2021	33	104,359	3162.38	2,147			3,454		3,454	348						
SPXTSUT/C/210601/236.19	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/03/2020	06/01/2021	809	191,078	236.19	1,254			3,304		3,304	888						
SPX/CS/210527/3036.13-3118.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	06/03/2020	05/27/2021	38	118,500	3118.41	1,967			3,086		3,086	296						
FIDAIDNV/C/210527/256.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	06/03/2020	05/27/2021	848	217,393	256.36	4,910			5,448		5,448	(2,246)						
SPX/CS/210528/3044.31-3173.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	06/03/2020	05/28/2021	88	279,285	3173.69	6,953			11,200		11,200	1,128						
FIDAIDNV/C/210601/256.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	06/03/2020	06/01/2021	864	221,564	256.44	5,028			5,553		5,553	(2,274)						
SPXTSUT/C/210602/236.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/03/2020	06/02/2021	457	107,971	236.26	699			1,851		1,851	496						
SPX/CS/210603/3122.87-3253.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/10/2020	06/03/2021	130	422,924	3253.26	10,527			16,485		16,485	1,862						
SPX/CS/210604/3193.93-3326.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/10/2020	06/04/2021	193	642,018	3326.52	14,847			24,683		24,683	3,060						
SPX/CS/210609/3207.18-3311.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/10/2020	06/09/2021	35	115,913	3311.81	2,134			3,524		3,524	439						

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

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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/210604/3112.35-3238.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/10/2020	06/04/2021	42	136,029	3238.79	3,332			5,168		5,168	573						
SPXTSUT/C/210604/236.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/10/2020	06/04/2021	1,133	268,011	236.55	1,813			4,400		4,400	1,157						
SPXRC7E/CS/210608/173.00-179.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/10/2020	06/08/2021	578	103,994	179.92	1,774			3,742		3,742	863						
SPXTSUT/C/210604/237.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/10/2020	06/04/2021	1,289	305,764	237.21	1,895			4,451		4,451	1,114						
SPXTSUT/C/210603/236.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/10/2020	06/03/2021	656	155,203	236.59	1,043			2,520		2,520	660						
FIDAIMDN/C/210604/255.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	06/10/2020	06/04/2021	455	116,321	255.65	2,935			3,236		3,236	(1,178)						
FIDAIMDN/C/210608/256.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	06/10/2020	06/08/2021	459	117,683	256.39	2,800			3,010		3,010	(1,195)						
SPX/CS/210616/3124.74-3219.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	06/17/2020	06/16/2021	108	347,698	3219.43	6,067			9,889		9,889	1,097						
SPX/CS/210611/3041.31-3157.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	06/17/2020	06/11/2021	109	344,178	3157.60	7,928			12,382		12,382	1,239						
SPX/CS/210610/3190.14-3293.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	06/17/2020	06/10/2021	34	111,986	3293.72	1,958			3,395		3,395	415						
SPX/CS/210615/3066.59-3143.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	06/17/2020	06/15/2021	127	399,259	3143.77	6,149			9,549		9,549	965						
SPXTSUT/C/210616/235.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/17/2020	06/16/2021	603	142,302	235.99	989			2,681		2,681	726						
SPXTSUT/C/210611/235.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/17/2020	06/11/2021	507	119,363	235.43	892			2,420		2,420	672						
SPXTSUT/C/210615/234.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/17/2020	06/15/2021	2,627	615,191	234.18	5,464			15,169		15,169	4,333						
SPXRC7E/CS/210610/172.58-179.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/17/2020	06/10/2021	615	110,380	179.48	1,845			3,992		3,992	883						
FIDAIMDN/C/210616/256.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	06/17/2020	06/16/2021	495	126,903	256.37	3,193			3,303		3,303	(1,273)						
FIDAIMDN/C/210610/257.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	06/17/2020	06/10/2021	952	244,921	257.27	5,693			5,614		5,614	(2,491)						
SPX/CS/210618/3097.74-3229.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/22/2020	06/18/2021	3,235	10,446,333	3229.16	247,542			411,250		411,250	45,319						
GLD/CS/210618/164.03-171.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/22/2020	06/18/2021	7,296	1,252,942	171.73	26,047			11,880		11,880	(24,727)						
IYR/CS/210618/79.75-83.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/22/2020	06/18/2021	10,709	892,809	83.37	24,631			37,057		37,057	12,665						
SPX/CLQ/210618/20/1.24%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	06/22/2020	06/18/2021	351,848	436,292	1.24	4,200			19,333		19,333	9,360						
SPRETIRE/C/210618/490.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	06/22/2020	06/18/2021	805	394,941	490.61	11,874			22,961		22,961	6,817						
SPXAV10P/C/210618/997.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	06/22/2020	06/18/2021	2,476	2,469,117	997.22	101,764			284,337		284,337	77,401						
SPX/CS/210623/3131.29-3222.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/24/2020	06/23/2021	36	116,021	3222.81	1,830			3,171		3,171	353						
SPX/CS/210618/3097.74-3195.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/24/2020	06/18/2021	77	246,031	3195.21	4,290			7,275		7,275	784						
SPX/CS/210618/3115.34-3238.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/24/2020	06/18/2021	78	252,569	3238.07	5,292			9,244		9,244	1,035						
SPX/CS/210617/3113.49-3238.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	06/24/2020	06/17/2021	41	132,760	3238.04	2,825			4,935		4,935	551						
SPXTSUT/C/210618/234.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	06/24/2020	06/18/2021	703	164,861	234.51	1,294			3,904		3,904	1,104						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXTSUT/C/210618/234.47	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	06/24/2020	06/18/2021	1,084	254,165	234.47	2,005			6,053		6,053	1,713						
SPXTSUT/C/210623/235.06	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	06/24/2020	06/23/2021	552	129,753	235.06	955			2,872		2,872	798						
FIDAIDNV/C/210617/256.37	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	06/24/2020	06/17/2021	486	124,596	256.37	3,067			3,248		3,248	(1,248)						
FIDAIDNV/C/210618/256.64	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	06/24/2020	06/18/2021	2,415	619,786	256.64	15,006			15,664		15,664	(6,206)						
FIDAIDNV/C/210623/256.72	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	06/24/2020	06/23/2021	836	214,618	256.72	5,166			5,426		5,426	(2,133)						
SPX/CS/210629/3053.24-3175.86	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/01/2020	06/29/2021	35	111,155	3175.86	2,653			4,144		4,144	424						
SPX/CS/210625/3083.76-3175.28	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/01/2020	06/25/2021	58	184,166	3175.28	3,266			5,134		5,134	539						
SPX/CS/210624/3050.33-3139.53	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/01/2020	06/24/2021	35	109,884	3139.53	1,974			3,028		3,028	301						
SPXTSUT/C/210625/234.64	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/01/2020	06/25/2021	1,204	282,507	234.64	2,300			6,669		6,669	1,865						
SPXTSUT/C/210629/234.03	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/01/2020	06/29/2021	464	108,590	234.03	951			2,807		2,807	788						
FIDAIDNV/C/210629/256.98	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/01/2020	06/29/2021	600	154,188	256.98	3,786			3,823		3,823	(1,519)						
FIDAIDNV/C/210630/257.21	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/01/2020	06/30/2021	602	154,840	257.21	3,732			3,742		3,742	(1,522)						
FIDAIDNV/C/210625/256.67	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/01/2020	06/25/2021	518	132,955	256.67	3,336			3,394		3,394	(1,317)						
FIDAIDNV/C/210624/256.13	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/01/2020	06/24/2021	977	250,239	256.13	6,552			6,797		6,797	(2,479)						
SPX/AVGCS/210706/6/3179.72-3317.29	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	SunTrust Bank	07/07/2020	07/06/2021	36	119,422	3317.29	2,681			4,950		4,950	208						
GLD/CS/210706/167.98-175.69	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/07/2020	07/06/2021	5,789	1,017,069	175.69	20,262			6,630		6,630	(18,625)						
IYR/CS/210706/80.34-83.92	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/07/2020	07/06/2021	9,180	770,386	83.92	19,003			31,111		31,111	11,094						
SPX/CS/210706/3179.72-3314.44	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	SunTrust Bank	07/07/2020	07/06/2021	3,291	10,907,822	3314.44	250,741			419,626		419,626	50,807						
SPX/CS/210706/3179.72-3282.31	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/08/2020	07/06/2021	73	239,609	3282.31	4,348			7,107		7,107	848						
SPX/CS/210701/3115.86-3240.60	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/08/2020	07/01/2021	127	411,556	3240.60	9,559			15,174		15,174	1,689						
SPXAV10P/C/210706/1005.73	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Goldman Sachs Intern	07/07/2020	07/06/2021	1,808	1,818,360	1005.73	69,970			192,884		192,884	53,186						
SPRETIRE/C/210706/492.09	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	UBS	07/07/2020	07/06/2021	986	485,201	492.09	14,021			26,970		26,970	8,058						
SPXTSUT/C/210702/234.75	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	07/08/2020	07/02/2021	475	111,506	234.75	969			2,632		2,632	729						
SPXTSUT/C/210706/235.53	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	07/08/2020	07/06/2021	1,349	317,730	235.53	2,509			6,787		6,787	1,843						
FIDAIDNV/C/210706/257.45	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC (L	07/08/2020	07/06/2021	585	150,608	257.45	3,773			3,581		3,581	(1,465)						
SPX/CS/210709/3185.04-3232.82	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	07/15/2020	07/09/2021	56	181,038	3232.82	1,707			2,539		2,539	291						
SPX/CS/210709/3152.05-3246.91	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	07/15/2020	07/09/2021	55	178,580	3246.91	3,297			4,958		4,958	563						
SPXTSUT/C/210714/235.52	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	07/15/2020	07/14/2021	1,202	283,095	235.52	2,116			6,174		6,174	1,666						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPXTSUT/C/210713/236.05	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/15/2020	.07/13/2021	499	117,789	236.05	.978		2,378		2,378	.635							
FIDAIDNV/C/210713/257.82	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/15/2020	.07/13/2021	593	152,887	257.82	4,133		3,531		3,531	(1,468)							
FIDAIDNV/C/210714/258.78	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/15/2020	.07/14/2021	799	206,765	258.78	5,186		4,254		4,254	(1,962)							
FIDAIDNV/C/210709/257.91	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/15/2020	.07/09/2021	916	236,246	257.91	6,311		5,346		5,346	(2,281)							
FIDAIDNV/C/210709/257.98	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/15/2020	.07/09/2021	457	117,897	257.98	3,149		2,645		2,645	(1,138)							
SPX/CS/210720/3251.84-3388.77	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	549300WCG87006XZS54	.07/21/2020	.07/20/2021	2,663	9,024,295	3388.77	212,374		338,082		338,082	43,259							
GLD/CS/210720/170.94-178.85	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.07/21/2020	.07/20/2021	4,068	727,562	178.85	16,679		3,787		3,787	(12,435)							
IYR/CS/210720/78.12-81.56	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.07/21/2020	.07/20/2021	7,107	579,647	81.56	16,773		23,254		23,254	6,823							
SPXAV10P/C/210720/1014.76	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/21/2020	.07/20/2021	1,177	1,194,373	1014.76	48,622		115,687		115,687	32,348							
SPRETIRE/C/210720/493.52	Fixed Index Annuity	Annual Exh 5	Equity/Index	UBS	549300W01FUSNYHFL22	.07/21/2020	.07/20/2021	769	379,517	493.52	11,673		20,194		20,194	6,095							
SPX/CS/210716/3224.73-3314.75	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	YD0JBGJWY9T8XKCSX06	.07/22/2020	.07/16/2021	43	142,534	3314.75	2,395		3,629		3,629	448							
SPXTSUT/C/210715/234.08	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/22/2020	.07/15/2021	506	118,444	234.08	1,336		3,130		3,130	860							
SPXTSUT/C/210716/235.62	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/22/2020	.07/16/2021	490	115,454	235.62	1,078		2,495		2,495	671							
FIDAIDNV/C/210721/259.58	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/22/2020	.07/21/2021	582	151,076	259.58	3,736		2,863		2,863	(1,400)							
FIDAIDNV/C/210720/259.05	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/22/2020	.07/20/2021	603	156,207	259.05	4,034		3,156		3,156	(1,462)							
FIDAIDNV/C/210716/259.24	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/22/2020	.07/16/2021	928	240,575	259.24	6,088		4,693		4,693	(2,261)							
SPXTSUT/C/210727/234.39	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/29/2020	.07/27/2021	1,262	295,800	234.39	3,256		7,679		7,679	2,075							
SPXTSUT/C/210723/233.99	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/29/2020	.07/23/2021	704	164,729	233.99	1,880		4,462		4,462	1,214							
SPXTSUT/C/210722/234.76	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/29/2020	.07/22/2021	1,217	285,703	234.76	2,969		7,013		7,013	1,900							
SPXTSUT/C/210723/234.10	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	.07/29/2020	.07/23/2021	778	182,130	234.10	2,062		4,867		4,867	1,324							
FIDAIDNV/C/210727/259.42	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.07/29/2020	.07/27/2021	624	161,878	259.42	4,306		3,183		3,183	(1,489)							
SPX/CS/210730/3246.22-3342.81	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.08/05/2020	.07/30/2021	39	130,370	3342.81	2,454		3,484		3,484	428							
SPX/CS/210730/3271.12-3338.30	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.08/05/2020	.07/30/2021	32	106,826	3338.30	1,415		1,983		1,983	243							
SPXTSUT/C/210730/235.75	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.08/05/2020	.07/30/2021	617	145,458	235.75	1,481		3,191		3,191	847							
SPXTSUT/C/210803/234.82	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.08/05/2020	.08/03/2021	717	168,366	234.82	1,936		4,196		4,196	1,122							
SPXTSUT/C/210730/234.11	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.08/05/2020	.07/30/2021	1,291	302,236	234.11	3,763		8,160		8,160	2,201							
SPXTSUT/C/210729/234.89	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank,	KB1H1DSRPFMYMCFXT09	.08/05/2020	.07/29/2021	1,268	297,841	234.89	3,386		7,289		7,289	1,957							
FIDAIDNV/C/210803/260.80	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	.08/05/2020	.08/03/2021	533	139,006	260.80	3,719		2,343		2,343	(1,227)							

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FIDA1MDN/C/210730/260.80	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Barclays Bank PLC	08/05/2020	07/30/2021	429	111,883	260.8	2,982			1,861		1,861	(994)							
1YR/CS/210806/81.71-85.23	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	08/07/2020	08/06/2021	12,403	1,057,108	85.23	29,643			40,126		40,126	15,201							
GLD/CS/210806/193.89-202.81	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	08/07/2020	08/06/2021	7,767	1,575,225	202.81	34,330			1,298		1,298	(13,292)							
SPX/AVGCS/210806/6/3349.16-3491.50	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	SunTrust Bank	08/07/2020	08/06/2021	57	199,016	3491.5	4,618			8,076		8,076	1,248							
SPX/CS/210806/3349.16-3486.40	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	08/07/2020	08/06/2021	3,816	13,304,102	3486.4	299,861			470,840		470,840	64,945							
SPRETIRE/C/210806/496.79	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	UBS	08/07/2020	08/06/2021	1,163	577,767	496.79	18,038			27,588		27,588	8,616							
SPXAV10P/C/210806/1027.86	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	08/07/2020	08/06/2021	2,660	2,734,108	1027.86	111,720			230,628		230,628	65,529							
SPX/CS/210806/3349.16-3443.80	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/12/2020	08/06/2021	30	103,314	3443.8	1,769			2,561		2,561	341							
SPX/CS/210810/3360.47-3439.63	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/12/2020	08/10/2021	44	151,344	3439.63	2,177			3,131		3,131	416							
SPXTSUT/C/210806/236.47	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/12/2020	08/06/2021	492	116,343	236.47	1,299			2,356		2,356	615							
SPXTSUT/C/210811/235.50	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/12/2020	08/11/2021	1,024	241,152	235.5	2,683			5,605		5,605	1,478							
SPXTSUT/C/210810/235.63	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/12/2020	08/10/2021	1,560	367,583	235.63	4,009			8,387		8,387	2,211							
SPXTSUT/C/210806/235.46	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/12/2020	08/06/2021	1,171	275,724	235.46	3,033			6,376		6,376	1,689							
SPXRC7E/CS/210810/175.17-182.18	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Credit Suisse	08/12/2020	08/10/2021	635	115,684	182.18	2,235			3,597		3,597	846							
FIDA1MDN/C/210806/262.06	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Barclays Bank PLC	08/12/2020	08/06/2021	684	179,249	262.06	3,529			2,584		2,584	(1,520)							
FIDA1MDN/C/210810/261.91	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Barclays Bank PLC	08/12/2020	08/10/2021	630	165,003	261.91	3,301			2,463		2,463	(1,397)							
SPX/CS/210813/3373.43-3442.30	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/19/2020	08/13/2021	40	137,692	3442.3	1,698			2,466		2,466	328							
SPXTSUT/C/210817/236.47	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/19/2020	08/17/2021	591	139,754	236.47	1,430			2,906		2,906	754							
SPXTSUT/C/210818/236.02	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/19/2020	08/18/2021	1,449	341,993	236.02	3,724			7,551		7,551	1,970							
SPXTSUT/C/210813/236.47	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/19/2020	08/13/2021	917	216,843	236.47	2,192			4,466		4,466	1,161							
SPXTSUT/C/210812/236.12	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	BNP PARIBAS	08/19/2020	08/12/2021	1,039	245,329	236.12	2,587			5,278		5,278	1,381							
FIDA1MDN/C/210813/259.90	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Barclays Bank PLC	08/26/2020	08/13/2021	787	204,541	259.9	5,058			3,966		3,966	(1,814)							
FIDA1MDN/C/210817/260.29	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Barclays Bank PLC	08/19/2020	08/17/2021	667	173,613	260.29	4,315			3,247		3,247	(1,518)							
1YR/CS/210820/81.19-84.76	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	08/21/2020	08/20/2021	11,240	952,702	84.76	25,785			37,004		37,004	13,647							
GLD/CS/210820/183.50-192.14	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	08/21/2020	08/20/2021	5,555	1,067,338	192.14	21,220			2,339		2,339	(12,207)							
SPX/CS/210820/3385.51-3520.11	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Barclays Bank PLC	08/21/2020	08/20/2021	2,405	8,465,865	3520.11	187,494			285,753		285,753	39,885							
SPXAV10P/C/210820/1035.56	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	08/21/2020	08/20/2021	1,739	1,800,839	1035.56	78,568			139,999		139,999	39,792							
SPRETIRE/C/210820/495.86	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	UBS	08/21/2020	08/20/2021	1,047	519,165	495.86	15,276			25,938		25,938	7,944							

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SPX/CS/210825/3443.62-3520.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank YDOJBGJWY9T8XKCSX06	08/26/2020	08/25/2021	47	165,442	3520.05	2,223			3,146		3,146	456							
SPX/CS/210824/3431.28-3512.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank YDOJBGJWY9T8XKCSX06	08/26/2020	08/24/2021	33	115,897	3512.02	1,659			2,341		2,341	337							
SPX/CS/210819/3374.85-3450.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank YDOJBGJWY9T8XKCSX06	08/26/2020	08/19/2021	67	231,202	3450.78	3,319			4,526		4,526	599							
SPXTSUT/C/210819/235.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/26/2020	08/19/2021	516	121,683	235.82	1,641			2,761		2,761	721							
SPXTSUT/C/210824/238.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/26/2020	08/24/2021	1,565	373,174	238.45	3,740			6,043		6,043	1,503							
SPXTSUT/C/210827/237.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	09/02/2020	08/27/2021	1,648	391,351	237.47	5,356			7,308		7,308	1,857							
SPXTSUT/C/210827/237.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	09/02/2020	08/27/2021	1,029	244,851	237.95	3,180			4,286		4,286	1,079							
SPXTSUT/C/210831/238.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	09/02/2020	08/31/2021	2,337	556,884	238.29	7,011			9,412		9,412	2,350							
FIDAIDNV/C/210831/260.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L) 65GSEF7VJP5170UK5573	09/02/2020	08/31/2021	1,082	282,326	260.93	7,217			5,079		5,079	(2,382)							
FIDAIDNV/C/210901/261.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L) 65GSEF7VJP5170UK5573	09/02/2020	09/01/2021	744	194,601	261.56	4,724			3,256		3,256	(1,612)							
GLD/CS/210903/181.14-189.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	09/08/2020	09/03/2021	9,982	1,704,424	189.76	41,766			5,231		5,231	(20,484)							
IYR/CS/210903/82.80-86.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	09/08/2020	09/03/2021	11,323	979,213	86.48	25,816			35,886		35,886	13,321							
SPX/CS/210903/3455.06-3592.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	09/08/2020	09/03/2021	2,872	10,317,430	3592.42	208,507			337,640		337,640	48,286							
SPRETIRE/C/210903/496.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS 549300W01FUSNYH0FL22	09/08/2020	09/03/2021	1,274	632,363	496.36	16,435			31,371		31,371	9,612							
SPXAV10P/C/210903/1046.85	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	09/08/2020	09/03/2021	1,645	1,722,068	1046.85	45,698			118,057		118,057	33,718							
SPXTSUT/C/210903/238.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/09/2020	09/03/2021	737	175,723	238.43	1,415			2,938		2,938	731							
SPXTSUT/C/210908/235.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/09/2020	09/08/2021	1,819	428,884	235.78	4,857			10,168		10,168	2,617							
FIDAIDNV/C/210902/263.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L) 65GSEF7VJP5170UK5573	09/09/2020	09/02/2021	479	125,977	263.00	2,170			1,767		1,767	(995)							
FIDAIDNV/C/210908/258.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L) 65GSEF7VJP5170UK5573	09/09/2020	09/08/2021	579	149,857	258.82	3,682			3,478		3,478	(1,310)							
SPX/CS/210914/3383.54-3459.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/16/2020	09/14/2021	53	183,375	3459.91	2,430			3,533		3,533	454							
SPXTSUT/C/210915/237.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/16/2020	09/15/2021	882	209,246	237.24	2,046			4,213		4,213	1,066							
SPXTSUT/C/210914/236.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/16/2020	09/14/2021	1,430	337,680	236.14	3,761			7,758		7,758	1,983							
SPXTSUT/C/210910/236.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/16/2020	09/10/2021	456	107,662	236.10	1,190			2,466		2,466	632							
SPXTSUT/C/210909/237.57	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/16/2020	09/09/2021	846	200,984	237.57	1,844			3,826		3,826	966							
SPXTSUT/C/210910/235.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/16/2020	09/10/2021	547	128,950	235.74	1,504			3,083		3,083	792							
FIDAIDNV/C/210910/259.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L) 65GSEF7VJP5170UK5573	09/16/2020	09/10/2021	469	121,720	259.53	3,030			2,627		2,627	(1,047)							
IYR/CS/210920/80.79-84.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	09/21/2020	09/20/2021	9,565	805,469	84.21	20,660			29,720		29,720	10,408							
GLD/CS/210920/183.20-192.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	09/21/2020	09/20/2021	7,283	1,398,700	192.05	26,000			4,375		4,375	(15,701)							

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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/210920/3319.47-3450.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	09/21/2020	09/20/2021	2,165	7,469,575	3450.15	152,026			247,660		247,660	30,112							
SPX/CS/210922/3315.57-3370.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTKTBV3E584	09/23/2020	09/22/2021	90	303,309	3370.1	2,906			4,331		4,331	504							
SPRET/RE/C/210920/491.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS 549300W01FUSNYH0FL22	09/21/2020	09/20/2021	787	387,047	491.8	10,538			22,627		22,627	6,465							
SPXAV10P/C/210920/1013.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse Barclays Bank PLC (L 65GSEF7VJP5170UK5573	09/21/2020	09/20/2021	1,987	2,014,103	1013.64	77,276			200,994		200,994	52,117							
FIDA/MDN/C/210916/260.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	09/23/2020	09/16/2021	445	115,816	260.26	2,261			2,338		2,338	(973)							
FIDA/MDN/C/210921/258.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	09/23/2020	09/21/2021	649	167,741	258.46	3,836			4,138		4,138	(1,453)							
SPXTSUT/C/210922/235.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS JPMorgan Chase 7H6GLXDRUGOFU57RNE97	09/23/2020	09/22/2021	482	113,699	235.89	1,012			2,729		2,729	695							
JPU8CS/C/220922/198.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGOFU57RNE97	09/24/2020	09/22/2022	126	25,059	198.88	786			873		873	(189)							
JPU8CS/C/210922/198.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank, 7H6GLXDRUGOFU57RNE97	09/24/2020	09/22/2021	90	17,899	198.88	394			429		429	(160)							
SPXTSUT/C/210921/234.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	09/23/2020	09/21/2021	1,502	352,820	234.9	3,530			9,456		9,456	2,415							
SPXTSUT/C/210917/236.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	09/23/2020	09/17/2021	535	126,410	236.28	1,065			2,872		2,872	732							
SPXTSUT/C/210916/237.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	09/23/2020	09/16/2021	471	111,872	237.52	801			2,179		2,179	549							
SPXTSUT/C/210928/236.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse 5E8DKGMJYYYJLN8C3868	10/01/2020	09/28/2021	2,903	687,547	236.84	6,880			14,935		14,935	3,765							
SPXTSUT/C/210924/233.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse 5E8DKGMJYYYJLN8C3868	10/01/2020	09/24/2021	731	170,871	233.75	2,405			5,202		5,202	1,322							
FIDA/MDN/C/210928/259.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	10/02/2020	09/28/2021	414	107,416	259.46	2,588			2,422		2,422	(906)							
1YR/CS/211006/82.62-86.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTKTBV3E584	10/08/2020	10/06/2021	10,885	937,852	86.16	25,144			32,114		32,114	11,912							
GLD/CS/211006/177.30-185.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/08/2020	10/06/2021	10,198	1,895,196	185.84	40,486			9,655		9,655	(24,201)							
SPX/CS/211006/3360.97-3493.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	10/08/2020	10/06/2021	2,813	9,826,287	3493.17	217,501			321,189		321,189	41,710							
SPX/CS/210930/3363.00-3430.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	10/08/2020	09/30/2021	46	157,792	3430.26	2,082			2,687		2,687	328							
SPXTSUT/C/211001/237.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	10/08/2020	10/01/2021	2,996	710,561	237.17	7,400			14,930		14,930	3,748							
SPXTSUT/C/210930/235.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	10/08/2020	09/30/2021	998	235,448	235.92	2,834			5,712		5,712	1,445							
SPXTSUT/C/211006/235.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	10/08/2020	10/06/2021	2,170	511,252	235.6	6,532			12,984		12,984	3,272							
SPXTSUT/C/211005/237.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	10/08/2020	10/05/2021	2,191	520,209	237.43	5,302			10,684		10,684	2,671							
SPRET/RE/C/211006/495.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS 549300W01FUSNYH0FL22	10/08/2020	10/06/2021	1,421	703,466	495.05	21,405			37,384		37,384	11,107							
SPXAV10P/C/211006/1018.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/08/2020	10/06/2021	2,082	2,120,788	1018.63	95,481			202,497		202,497	52,388							
SPXTSUT/C/211013/238.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse 5E8DKGMJYYYJLN8C3868	10/15/2020	10/13/2021	761	181,232	238.15	1,986			3,473		3,473	859							
SPXTSUT/C/211008/238.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse 5E8DKGMJYYYJLN8C3868	10/15/2020	10/08/2021	459	109,582	238.74	1,111			1,930		1,930	475							
SPXTSUT/C/211007/236.57	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse 5E8DKGMJYYYJLN8C3868	10/15/2020	10/07/2021	609	144,071	236.57	1,864			3,286		3,286	825							

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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)	
SPXT5UT/C/211008/237.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	10/15/2020	10/08/2021	3,262	773,224	237.04	9,492			16,732		16,732	4,189							
SPXT5UT/C/211012/238.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	10/15/2020	10/12/2021	676	161,260	238.55	1,676			2,936		2,936	724							
FIDAIMDN/C/211008/259.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/16/2020	10/08/2021	683	177,505	259.89	4,542			3,901		3,901	(1,466)							
SPX/AVGCS/211020/20/34 43.12-3658.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	88	321,914	3658.32	9,483			17,675		17,675	3,959							
SPX/CS/211020/3443.12-3558.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVQDLFKA700JC56	10/20/2020	10/20/2021	1,860	6,618,997	3558.46	119,635			180,511		180,511	24,389							
SPX/CS/211020/3443.12-3653.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	2,597	9,486,805	3653.15	294,171			449,968		449,968	61,525							
GLD/CS/211020/179.25-189.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	2,320	439,425	189.38	9,233			2,320		2,320	(5,972)							
SPX/CS/211020/3443.12-3627.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/20/2020	10/20/2021	3,315	12,024,524	3627.33	334,879			505,950		505,950	68,328							
SPX/AVGCS/211020/20/34 43.12-3511.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	571	2,004,272	3511.98	23,187			37,940		37,940	7,329							
SPX/CS/211020/3443.12-3649.71	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	64	234,963	3649.71	7,182			10,981		10,981	1,500							
GLD/CS/211020/179.25-189.11	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	5,068	958,423	189.11	19,804			4,970		4,970	(12,736)							
GLD/CS/211020/179.25-187.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	2,741	514,172	187.59	9,384			2,374		2,374	(5,934)							
SPX/AVGCS/211020/20/34 43.12-3623.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	133	482,576	3623.88	12,517			22,689		22,689	4,913							
SPX/CS/211020/3443.12-3563.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVQDLFKA700JC56	10/20/2020	10/20/2021	3,565	12,705,463	3563.63	239,378			361,107		361,107	48,780							
GLD/CS/211020/179.25-193.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	6,883	1,329,426	193.14	34,670			8,544		8,544	(23,360)							
SPX/CS/211020/3443.12-3555.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/20/2020	10/20/2021	4,389	15,601,986	3555.02	280,458			413,509		413,509	55,885							
SPX/CS/211020/3443.12-3584.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	368	1,319,427	3584.29	29,405			43,485		43,485	5,881							
SPX/CS/211020/3443.12-3658.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	253	925,613	3658.32	29,271			44,867		44,867	6,140							
SPX/CS/211020/3443.12-3549.86	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCG87006XZS54	10/20/2020	10/20/2021	69	245,842	3549.86	4,268			6,231		6,231	843							
GLD/CS/211020/179.25-188.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	4,695	884,953	188.48	17,421			4,387		4,387	(11,129)							
GLD/CS/211020/179.25-192.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	1,538	295,623	192.25	7,387			1,828		1,828	(4,929)							
SPX/AVGCS/211020/20/34 43.12-3615.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	288	1,042,628	3615.28	26,115			46,909		46,909	10,076							
GLD/CS/211020/179.25-188.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	3,145	591,988	188.21	11,389			2,875		2,875	(7,261)							
SPX/CS/211020/3443.12-3592.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	1,142	4,103,483	3592.90	95,951			142,884		142,884	19,350							
SPX/CS/211020/3443.12-3580.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	110	392,791	3580.84	8,536			12,650		12,650	1,710							
SPX/CS/211020/3443.12-3594.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/20/2020	10/20/2021	4,172	14,997,001	3594.62	353,234			527,752		527,752	71,491							
GLD/CS/211020/179.25-191.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	1,199	229,431	191.35	5,459			1,358		1,358	(3,610)							
SPX/CS/211020/3443.12-3670.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	2,425	8,900,059	3670.37	293,885			452,828		452,828	62,125							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/211020/3443.12-3546.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	10/20/2020	10/20/2021	42	148,872	3546.41	2,500			3,658		3,658	495							
1YR/CS/211020/80.94-88.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	10,195	901,551	88.43	34,658			61,343		61,343	21,882							
SPX/AVGCS/211020/20/34 43.12-3598.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	571	2,055,167	3598.06	47,200			83,983		83,983	17,741							
SPX/AVGCS/211020/20/34 43.12-3582.57	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	227	813,023	3582.57	17,268			30,139		30,139	6,263							
SPX/CS/211020/3443.12-3577.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2021	1,483	5,305,971	3577.4	112,503			166,902		166,902	22,559							
SPX/AVGCS/211020/20/34 43.12-3594.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	478	1,719,454	3594.62	38,869			68,826		68,826	14,486							
SPX/CS/211020/3443.12-3511.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	10/20/2020	10/20/2021	3,319	11,656,880	3511.98	133,711			194,829		194,829	27,247							
SPX/AVGCS/211020/20/34 43.12-3590.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	343	1,229,319	3590.84	25,768			45,045		45,045	9,343							
1YR/CS/211020/80.94-88.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	3,576	315,486	88.22	11,925			21,001		21,001	7,483							
SPX/CS/211020/3443.12-3606.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	1,256	4,529,999	3606.67	114,169			171,034		171,034	23,148							
SPX/CS/211020/3443.12-3589.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	47	169,669	3589.45	3,890			5,782		5,782	783							
GLD/CS/211020/179.25-190.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	741	141,139	190.45	3,188			796		796	(2,084)							
SPX/CS/211020/3443.12-3661.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	786	2,877,561	3661.76	91,995			141,470		141,470	19,373							
SPX/AVGCS/211020/20/34 43.12-3589.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	208	746,208	3589.45	16,463			28,926		28,926	6,055							
SPX/AVGCS/211020/20/34 43.12-3572.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	603	2,152,273	3572.24	42,734			74,256		74,256	15,260							
GLD/CS/211020/179.25-190.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	10,972	2,087,706	190.27	46,613			11,649		11,649	(30,415)							
SPX/CS/211020/3443.12-3644.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKT8V3E584	10/20/2020	10/20/2021	785	2,860,898	3644.54	85,678			130,649		130,649	17,803							
1YR/CS/211020/80.94-86.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	19,772	1,700,415	86.0	48,811			84,622		84,622	30,112							
1YR/CS/211020/80.94-85.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/20/2020	10/20/2021	4,084	350,366	85.8	10,015			16,868		16,868	6,010							
SPX/CS/211020/3443.12-3572.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5I70UK5573	10/20/2020	10/20/2021	3,650	13,038,944	3572.24	266,434			395,386		395,386	53,424							
SPX/AVGCS/211020/20/34 43.12-3675.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/20/2020	10/20/2021	216	792,529	3675.53	24,574			46,509		46,509	10,582							
SPX/CS/211015/3483.34-3559.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	10/21/2020	10/15/2021	44	156,632	3559.81	1,944			2,813		2,813	377							
1YR/CS/211020/80.94-84.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/22/2020	10/20/2021	11,413	965,083	84.56	26,364			35,991		35,991	12,811							
SPX/CS/211020/3443.12-3579.30	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	10/21/2020	10/20/2021	3,817	13,662,188	3579.3	296,734			435,423		435,423	58,863							
GLD/CS/211020/179.25-187.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	10/22/2020	10/20/2021	8,673	1,629,136	187.84	33,911			7,682		7,682	(19,280)							
SPXAV10P/C/211020/1030.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	10/20/2020	10/20/2021	7,785	8,022,310	1030.51	332,926			682,326		682,326	179,291							
SPRETIRE/C/211020/496.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS 549300W01FUSNWHOF22	10/20/2020	10/20/2021	1,505	747,286	496.55	22,045			38,182		38,182	11,528							
SPXTSUT/C/211020/238.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	10/22/2020	10/20/2021	553	131,802	238.34	1,311			2,507		2,507	618							

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPXTSUT/C/211015/238.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	10/22/2020	840	200,147	238.27	1,974			3,797		3,797	938								
SPXTSUT/C/211019/238.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	10/22/2020	2,925	696,150	238.0	7,196			13,760		13,760	3,402								
SPRETIRE/C/211020/496.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W/01FUSNYH0FL22	10/22/2020	921	457,323	496.55	13,751			23,366		23,366	7,055								
SPXAV10P/C/211020/1030.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	10/22/2020	2,065	2,128,003	1030.51	85,904			180,994		180,994	47,559								
FIDAIMDN/C/211019/259.19	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	(L G5GSEF7VJP5I70UK5573	10/23/2020	562	145,665	259.19	3,276			3,504		3,504	(1,208)								
SPXTSUT/C/211022/238.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	10/29/2020	564	134,497	238.47	880			2,530		2,530	622								
SPXTSUT/C/211027/237.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	10/29/2020	803	190,833	237.65	1,397			3,994		3,994	986								
SPXTSUT/C/211022/237.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	10/29/2020	780	185,422	237.72	1,326			3,811		3,811	943								
SPXTSUT/C/211026/237.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	10/29/2020	467	110,749	237.15	864			2,449		2,449	607								
FIDAIMDN/C/211022/258.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	(L G5GSEF7VJP5I70UK5573	10/30/2020	694	179,357	258.44	3,255			4,659		4,659	(1,504)								
SPXTSUT/C/211103/235.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	11/05/2020	618	145,601	235.6	1,891			3,860		3,860	953								
SPXTSUT/C/211029/236.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	11/05/2020	559	132,181	236.46	1,520			3,172		3,172	786								
SPXTSUT/C/211029/234.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	11/05/2020	558	130,829	234.46	1,925			3,872		3,872	957								
SPXTSUT/C/211028/233.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	11/05/2020	1,101	257,557	233.93	3,966			8,025		8,025	1,980								
GLD/CS/211108/183.19-194.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	2,677	519,885	194.18	11,673			2,440		2,440	(6,647)								
GLD/CS/211108/183.19-196.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	1,685	331,076	196.47	8,458			1,748		1,748	(4,923)								
SPX/CS/211108/3509.44-3579.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	B4TYDEB6KMZ0031MB27	11/09/2020	4,047	14,487,554	3579.63	166,181			231,318		231,318	29,476								
IYR/CS/211108/80.96-88.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	2,387	210,646	88.25	8,020			13,815		13,815	4,792								
SPX/AVGCS/211108/8/3509.44-3728.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/09/2020	98	364,378	3728.78	10,425			19,048		19,048	4,552								
GLD/CS/211108/183.19-195.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	3,008	588,279	195.56	14,328			2,978		2,978	(8,279)								
GLD/CS/211108/183.19-193.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	1,862	359,871	193.27	7,607			1,592		1,592	(4,278)								
IYR/CS/211108/80.96-88.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	7,625	674,420	88.45	26,112			45,168		45,168	15,682								
SPX/AVGCS/211108/8/3509.44-3702.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/09/2020	186	690,374	3702.46	17,996			32,325		32,325	7,576								
SPX/CS/211108/3509.44-3720.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	117	435,740	3720.01	13,154			19,543		19,543	2,662								
GLD/CS/211105/182.93-190.70	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W/CGB70006XZS54	11/09/2020	979	186,695	190.7	3,466			685		685	(1,787)								
GLD/CS/211108/183.19-193.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	3,927	760,014	193.54	16,330			3,424		3,424	(9,240)								
SPX/CS/211108/3509.44-3741.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	B4TYDEB6KMZ0031MB27	11/09/2020	2,967	11,099,958	3741.06	361,322			542,016		542,016	74,698								
GLD/CS/211108/183.19-191.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYMCJFXT09	11/09/2020	660	126,663	191.89	2,406			504		504	(1,326)								

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GLD/CS/211108/183.19-197.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	4,057	800,847	197.39	21,405			4,392		4,392	(12,529)						
SPX/AVGCS/211108/8/350 9.44-3720.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	467	1,735,935	3720.01	48,311			87,642		87,642	20,813						
SPX/AVGCS/211108/8/350 9.44-3684.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	246	908,158	3684.91	22,055			39,091		39,091	9,033						
GLD/CS/211108/183.19-192.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	7,095	1,366,628	192.62	27,424			5,767		5,767	(15,346)						
SPX/CS/211108/3509.44-3655.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	11/09/2020	11/08/2021	2,300	8,408,006	3655.08	186,486			269,078		269,078	35,477						
SPX/CS/211108/3509.44-3723.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	2,759	10,273,596	3723.52	313,727			467,652		467,652	63,827						
SPX/AVGCS/211108/8/350 9.44-3649.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	611	2,229,732	3649.82	45,023			78,465		78,465	17,632						
SPX/AVGCS/211108/8/350 9.44-3660.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	273	998,973	3660.35	21,454			37,550		37,550	8,508						
SPX/CS/211108/3509.44-3649.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	118	429,050	3649.82	9,241			13,271		13,271	1,749						
FIDAIMDN/C/211029/255.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	11/04/2020	10/29/2021	503	128,396	255.26	4,326			4,464		4,464	(1,119)						
SPX/CS/211108/3509.44-3714.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	916	3,402,436	3714.74	100,611			149,155		149,155	20,261						
SPX/CS/211108/3509.44-3632.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	248	901,922	3632.27	17,341			24,556		24,556	3,164						
SPX/CS/211108/3509.44-3684.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	1,377	5,075,915	3684.91	132,457			192,832		192,832	25,700						
SPX/CS/211108/3509.44-3653.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	676	2,470,506	3653.33	54,584			78,185		78,185	10,307						
SPX/CS/211105/3510.45-3628.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/05/2021	87	315,640	3628.05	5,784			8,252		8,252	1,063						
SPX/AVGCS/211108/8/350 9.44-3672.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	624	2,293,357	3672.63	52,595			92,510		92,510	21,163						
SPX/AVGCS/211108/8/350 9.44-3746.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	356	1,334,428	3746.33	40,252			74,412		74,412	18,008						
GLD/CS/211108/183.19-194.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	17,467	3,396,536	194.46	77,432			16,211		16,211	(44,348)						
SPX/AVGCS/211108/8/350 9.44-3658.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	640	2,341,779	3658.59	49,868			87,092		87,092	19,707						
SPX/CS/211108/3509.44-3662.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	1,525	5,583,805	3662.10	129,495			186,620		186,620	24,627						
SPX/CS/211108/3509.44-3732.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	810	3,021,331	3732.29	95,455			142,557		142,557	19,551						
SPX/CS/211105/3510.45-3619.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/05/2021	171	618,895	3619.27	10,597			15,034		15,034	1,931						
SPX/CS/211105/3510.45-3659.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/05/2021	295	1,079,594	3659.64	24,340			35,358		35,358	4,686						
SPX/AVGCS/211108/8/350 9.44-3579.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	791	2,830,093	3579.63	31,076			51,763		51,763	10,938						
SPX/CS/211108/3509.44-3618.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	5,321	19,253,373	3618.23	330,538			467,104		467,104	59,706						
SPX/AVGCS/211108/8/350 9.44-3667.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	809	2,966,355	3667.36	66,140			116,176		116,176	26,469						
SPX/CS/211108/3509.44-3728.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	77	287,823	3728.78	8,967			13,389		13,389	1,833						
SPX/CS/211108/3509.44-3627.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	5,397	19,574,727	3627.01	359,864			510,968		510,968	65,352						

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/211108/8/350 9.44-3641.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	863	3,143,937	3641.04	60,303			104,228		104,228	23,233							
SPX/CS/211108/3509.44- 3641.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	6,329	23,044,870	3641.04	468,672			670,283		670,283	87,369							
IYR/CS/211108/80.96- 85.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/09/2020	11/08/2021	11,451	982,687	85.82	27,255			46,490		46,490	16,110							
SPX/CS/211108/3509.44- 3672.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/08/2021	6,506	23,895,669	3672.63	584,547			849,021		849,021	112,250							
GLD/CS/211108/183.19- 194.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	790	153,692	194.64	3,544			741		741	(2,033)							
SPX/CS/211108/3509.44- 3705.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	11/09/2020	11/08/2021	4,892	18,131,322	3705.97	518,528			764,070		764,070	103,303							
IYR/CS/211108/80.96- 86.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/09/2020	11/08/2021	30,585	2,630,888	86.02	75,522			128,675		128,675	44,537							
GLD/CS/211108/183.19- 194.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	807	156,628	194.0	3,476			727		727	(1,975)							
GLD/CS/211108/183.19- 191.71	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	2,009	385,091	191.71	7,176			1,509		1,509	(3,958)							
GLD/CS/211108/183.19- 192.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/09/2020	11/08/2021	1,514	291,152	192.35	5,740			1,203		1,203	(3,188)							
SPX/AVGCS/211105/5/351 0.45-3642.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	11/09/2020	11/05/2021	30	109,263	3642.09	2,117			3,615		3,615	796							
SPRETIRE/C/211108/497. 97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	11/06/2020	11/08/2021	1,843	917,609	497.97	27,161			45,404		45,404	13,900							
SPXAV10P/C/211105/1038 .69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	11/06/2020	11/05/2021	338	351,077	1038.69	14,311			27,627		27,627	7,277							
SPXAV10P/C/211108/1038 .55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	11/06/2020	11/08/2021	10,096	10,485,165	1038.55	424,649			827,910		827,910	217,384							
SPX/CS/211105/3510.45- 3649.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/11/2020	11/05/2021	5,388	19,661,081	3649.05	439,014			601,438		601,438	79,515							
IYR/CS/211105/81.42- 84.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/11/2020	11/05/2021	17,933	1,523,767	84.97	36,942			54,357		54,357	19,299							
GLD/CS/211105/182.93- 191.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/11/2020	11/05/2021	8,716	1,669,986	191.6	26,322			6,652		6,652	(17,615)							
SPXAV10P/C/211105/1038 .69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/11/2020	11/05/2021	2,368	2,459,618	1038.69	105,802			193,553		193,553	50,979							
SPRETIRE/C/211105/498. 62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	11/11/2020	11/05/2021	1,259	627,763	498.62	22,158			30,326		30,326	9,375							
JPUSBCSS/C/221104/200. 67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank,	11/12/2020	11/04/2022	518	103,947	200.67	3,315			3,220		3,220	(733)							
SPXTSUT/C/211109/238.4 1	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/12/2020	11/09/2021	1,744	415,787	238.41	5,145			8,185		8,185	2,000							
SPXTSUT/C/211104/237.5 2	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/12/2020	11/04/2021	726	172,440	237.52	2,323			3,719		3,719	915							
SPXTSUT/C/211105/237.8 8	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/12/2020	11/05/2021	1,460	347,305	237.88	4,511			7,206		7,206	1,770							
FIDAIMDN/C/211110/259. 11	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	11/13/2020	11/10/2021	792	205,107	259.11	5,235			5,148		5,148	(1,667)							
SPXTSUT/C/211116/239.8 8	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/20/2020	11/16/2021	2,521	604,737	239.88	6,555			10,172		10,172	2,451							
FIDAIMDN/C/211117/261. 20	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	11/20/2020	11/17/2021	449	117,292	261.2	2,793			2,438		2,438	(901)							
SPXTSUT/C/211117/240.9 5	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/20/2020	11/17/2021	883	212,759	240.95	2,049			3,149		3,149	749							
SPXTSUT/C/211111/238.7 3	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	11/20/2020	11/11/2021	438	104,564	238.73	1,266			1,992		1,992	485							

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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/211119/3581.87-3818.27	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	11/23/2020	11/19/2021	1,365	5,211,939	3818.27	170,024			244,152		244,152	36,621							
GLD/CS/211119/175.16-185.49	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	977	181,224	185.49	4,787			1,426		1,426	(2,664)							
SPX/CS/211119/3581.87-3753.80	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	1,130	4,241,794	3753.8	106,695			149,403		149,403	21,199							
SPX/CS/211119/3581.87-3800.36	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	11/23/2020	11/19/2021	1,374	5,221,695	3800.36	160,497			228,149		228,149	33,317							
SPX/CS/211119/3581.87-3748.43	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,001	7,500,608	3748.43	183,792			256,626		256,626	36,295							
IYR/CS/211119/85.32-93.00	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,180	202,740	93.0	9,156			10,600		10,600	3,735							
SPX/CS/211119/3581.87-3653.51	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,929	10,701,131	3653.51	124,863			165,110		165,110	22,234							
SPX/CS/211119/3581.87-3716.19	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	11/23/2020	11/19/2021	134	497,969	3716.19	10,231			13,959		13,959	1,936							
GLD/CS/211119/175.16-186.98	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	1,820	340,304	186.98	9,737			2,921		2,921	(5,588)							
IYR/CS/211119/85.32-93.21	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,980	277,766	93.21	12,725			14,799		14,799	5,220							
GLD/CS/211119/175.16-184.18	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	4,486	826,231	184.18	20,097			5,927		5,927	(10,800)							
IYR/CS/211119/85.32-90.44	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	7,957	719,631	90.44	26,656			27,757		27,757	9,677							
GLD/CS/211119/175.16-184.79	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,226	411,343	184.79	10,395			3,089		3,089	(5,698)							
GLD/CS/211119/175.16-187.86	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,639	495,763	187.86	14,805			4,446		4,446	(8,626)							
GLD/CS/211119/175.16-185.67	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	7,516	1,395,496	185.67	37,204			11,110		11,110	(20,810)							
IYR/CS/211119/85.32-90.65	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	18,044	1,635,689	90.65	61,891			65,112		65,112	22,716							
SPX/CS/211119/3581.87-3782.45	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	2,968	11,226,312	3782.45	318,407			454,554		454,554	65,630							
SPX/AVGCS/211119/19/3581.87-3778.87	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Bank of America,Nati	11/23/2020	11/19/2021	164	619,735	3778.87	15,588			26,992		26,992	6,904							
GLD/CS/211119/175.16-188.73	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	3,373	786,297	188.73 / 183.92	23,387			6,989		6,989	(13,580)							
SPX/CS/211119/3581.87-3701.86	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	4,176	15,458,967	3701.86	286,056			389,761		389,761	53,593							
SPX/CS/211119/3581.87-3703.65	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	4,249	15,736,809	3703.65	295,008			402,347		402,347	55,383							
SPX/AVGCS/211119/19/3581.87-3766.34	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Bank of America,Nati	11/23/2020	11/19/2021	566	2,311,415	3766.34 / 3743.05	55,303			94,412		94,412	23,953							
GLD/CS/211119/175.16-185.06	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	12,319	2,279,754	185.06	58,638			17,444		17,444	(32,345)							
SPX/AVGCS/211119/19/3581.87-3653.51	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Bank of America,Nati	11/23/2020	11/19/2021	762	2,783,975	3653.51	32,156			48,298		48,298	11,398							
SPX/CS/211119/3581.87-3809.32	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Goldman Sachs Intern	11/23/2020	11/19/2021	608	2,316,067	3809.32	72,838			104,868		104,868	15,526							
SPX/CS/211119/3581.87-3766.34	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	5,624	21,181,896	3766.34	560,150			795,372		795,372	113,716							
GLD/CS/211119/175.16-186.11	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Wells Fargo Bank, Na	11/23/2020	11/19/2021	909	169,174	186.11	4,627			1,383		1,383	(2,610)							
SPX/AVGCS/211119/19/3581.87-3760.96	Fixed Index Annuity ..	Annual Exh 5	Equity/Index.	Bank of America,Nati	11/23/2020	11/19/2021	71	2,503,226	3760.96 / 3752.01	57,301			96,662		96,662	24,355							

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GLD/CS/211119/175.16-185.93	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	.11/23/2020	.11/19/2021	12,998	2,416,718	185.93	65,380			19,549		19,549	(36,775)							
SPX/AVGCS/211119/19/35 81.87-3716.19	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	.11/23/2020	.11/19/2021	826	3,069,573	3716.19	58,935			95,650		95,650	23,553							
SPX/AVGCS/211119/19/35 81.87-3757.38	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	.11/23/2020	.11/19/2021	317	1,191,089	3757.38	27,750			47,020		47,020	11,878							
SPX/CS/211119/3581.87-3689.33	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/23/2020	.11/19/2021	31	114,369	3689.33	1,951			2,597		2,597	353							
SPX/AVGCS/211119/19/35 81.87-3805.74	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	.11/23/2020	.11/19/2021	39	1,492,484	3805.74 / 3796.78	39,737			70,095		70,095	18,118							
SPX/AVGCS/211119/19/35 81.87-3734.10	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	.11/23/2020	.11/19/2021	755	2,819,246	3734.1	59,403			98,266		98,266	24,474							
SPX/CS/211119/3581.87-3732.31	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/23/2020	.11/19/2021	38	141,828	3732.31	3,206			4,418		4,418	619							
SPX/CS/211119/3581.87-3692.91	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	.11/23/2020	.11/19/2021	7,724	28,524,037	3692.91	491,092			668,182		668,182	91,150							
SPX/AVGCS/211119/19/35 81.87-3823.65	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	.11/23/2020	.11/19/2021	265	1,013,267	3823.65	28,821			52,130		52,130	13,727							
SPX/CS/211119/3581.87-3744.85	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	MorganStanley	.11/23/2020	.11/19/2021	351	1,314,442	3744.85	31,762			44,085		44,085	6,221							
SPX/CS/211119/3581.87-3805.74	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/23/2020	.11/19/2021	67	2,981,008	3805.74 / 3791.41	89,049			126,152		126,152	18,338							
SPX/CS/211119/3581.87-3796.78	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/23/2020	.11/19/2021	61	231,604	3796.78	7,028			9,972		9,972	1,453							
SPX/CS/211119/3581.87-3760.96	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/23/2020	.11/19/2021	1,036	4,360,271	3760.96 / 3741.26	113,381			157,675		157,675	22,444							
SPX/CS/211119/3581.87-3707.24	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	MorganStanley	.11/23/2020	.11/19/2021	152	563,500	3707.24	10,932			14,807		14,807	2,043							
SPX/CS/211119/3581.87-3725.14	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/23/2020	.11/19/2021	45	167,631	3725.14	3,662			4,991		4,991	696							
SPRETIRE/C/211119/503.80	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	UBS	.11/20/2020	.11/19/2021	1,175	591,965	503.8	17,190			24,259		24,259	7,986							
SPXAV10P/C/211119/1048.69	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	.11/20/2020	.11/19/2021	8,301	8,705,176	1048.69	342,665			620,253		620,253	164,339							
IYR/CS/211119/84.92-88.52	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	.11/24/2020	.11/19/2021	8,917	789,333	88.52	22,293			22,927		22,927	7,792							
SPX/CS/211119/3557.54-3696.08	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	.11/25/2020	.11/19/2021	2,967	10,966,269	3696.08	251,424			321,777		321,777	43,754							
GLD/CS/211119/175.69-183.96	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	.11/24/2020	.11/19/2021	2,370	435,985	183.96	9,196			2,840		2,840	(5,225)							
SPX/CS/211123/3577.59-3649.53	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	.11/25/2020	.11/23/2021	88	321,159	3649.53	4,186			4,981		4,981	667							
SPXAV10P/C/211119/1045.49	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	.11/25/2020	.11/19/2021	1,192	1,246,224	1045.49	57,121			91,967		91,967	24,230							
SPRETIRE/C/211119/503.47	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	UBS	.11/25/2020	.11/19/2021	658	331,283	503.47	10,429			13,735		13,735	4,503							
SPXTSUT/C/211124/241.11	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	.11/27/2020	.11/24/2021	569	137,192	241.11	1,349			2,027		2,027	481							
SPXTSUT/C/211119/239.17	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	.11/27/2020	.11/19/2021	460	110,018	239.17	1,339			2,026		2,026	491							
SPXTSUT/C/211123/239.04	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	.11/27/2020	.11/23/2021	2,905	694,411	239.04	8,663			13,088		13,088	3,169							
SPXTSUT/C/211118/238.71	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	.11/27/2020	.11/18/2021	572	136,542	238.71	1,745			2,645		2,645	643							
FIDAINDV/C/211123/261.21	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	.11/30/2020	.11/23/2021	974	254,523	261.21	6,789			5,343		5,343	(1,943)							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/211124/3629.65-3708.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na	12/03/2020	11/24/2021	40	148,352	3708.81	1,992			2,439		2,439	352							
SPXTSUT/C/211130/240.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/03/2020	11/30/2021	1,054	253,951	240.94	2,456			3,890		3,890	925							
SPXTSUT/C/211124/240.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/03/2020	11/24/2021	811	195,394	240.93	2,311			2,952		2,952	702							
SPXTSUT/C/211201/242.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/03/2020	12/01/2021	937	226,913	242.17	1,893			2,996		2,996	701							
FIDAIMDN/C/211124/261.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/04/2020	11/24/2021	385	100,863	261.89	2,452			1,983		1,983	(755)							
SPX/CS/211206/3699.12-3930.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/04/2020	12/06/2021	132	518,054	3930.32	16,236			21,441		21,441	3,973							
IYR/CS/211206/86.24-94.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	2,392	224,888	94.00	8,335			11,105		11,105	3,854							
SPX/CS/211206/3699.12-3841.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na	12/04/2020	12/06/2021	124	475,542	3841.54	10,074			12,782		12,782	2,140							
SPX/CS/211206/3699.12-3943.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	1,673	6,596,892	3943.26	214,121			286,004		286,004	53,661							
SPX/CS/211206/3699.12-3871.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na	12/04/2020	12/06/2021	2,776	10,748,112	3871.13	263,953			343,007		343,007	59,719							
SPX/AVGCS/211206/6/3699.12-3865.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	55	213,934	3865.58	4,688			6,773		6,773	1,881							
SPX/AVGCS/211206/6/3699.12-3874.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/08/2020	12/06/2021	1,037	4,018,199	3874.83	91,702			132,988		132,988	37,128							
SPX/CS/211206/3699.12-3850.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/04/2020	12/06/2021	291	1,120,182	3850.78	25,072			31,902		31,902	5,417							
IYR/CS/211206/86.24-94.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	8,281	780,261	94.22	29,424			39,287		39,287	13,644							
GLD/CS/211206/172.32-183.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	1,712	314,905	183.95	7,906			3,376		3,376	(5,274)							
GLD/CS/211206/172.32-184.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	2,951	545,422	184.81	14,392			6,114		6,114	(9,717)							
SPX/CS/211206/3699.12-3823.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/04/2020	12/06/2021	37	143,261	3823.04	2,703			3,384		3,384	548							
SPX/CS/211206/3699.12-3924.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na	12/04/2020	12/06/2021	1,688	6,624,997	3924.77	202,933			268,517		268,517	49,487							
SPX/CS/211206/3699.12-3824.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na	12/04/2020	12/06/2021	3,694	14,129,268	3824.89	265,095			338,368		338,368	54,962							
GLD/CS/211206/172.32-181.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	2,409	438,037	181.80	9,508			4,102		4,102	(6,115)							
SPX/AVGCS/211206/6/3699.12-3837.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	47	3,774,488	3837.84	88,374			130,160		130,160	36,656							
SPX/AVGCS/211206/6/3699.12-3773.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/08/2020	12/06/2021	849	3,203,362	3773.10	36,252			49,210		49,210	12,796							
GLD/CS/211206/172.32-181.19	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	3,890	704,759	181.19	14,612			6,302		6,302	(9,261)							
IYR/CS/211206/86.24-91.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	10,183	930,832	91.41	25,994			33,883		33,883	11,672							
SPX/CS/211206/3699.12-3813.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	4,082	15,569,185	3813.79	270,309			341,893		341,893	54,234							
SPX/AVGCS/211206/6/3699.12-3880.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	394	1,686,821	3880.38	39,868			58,345		58,345	16,378							
SPX/CS/211206/3699.12-3861.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/04/2020	12/06/2021	42	161,493	3861.88	3,836			4,904		4,904	844							
SPX/AVGCS/211206/6/3699.12-3889.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	799	3,108,000	3889.62	74,781			109,757		109,757	30,873							

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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)	
1YR/CS/211206/86.24-91.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	21,659	1,984,635	91.63	57,158			74,655		74,655	25,727							
GLD/CS/211206/172.32-185.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	2,656	603,247	185.67 / 182.49	16,109			6,833		6,833	(10,913)							
182.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	8,100	1,479,547	182.66	34,197			14,692		14,692	(22,333)							
SPX/CS/211206/3699.12-3813.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/04/2020	12/06/2021	51	194,166	3813.79	3,428			4,264		4,264	676							
SPX/CS/211206/3699.12-3934.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	12/04/2020	12/06/2021	563	2,216,534	3934.01	70,029			92,987		92,987	17,294							
SPX/AVGCS/211206/6/3699.12-3921.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	329	1,290,485	3921.07	34,332			51,256		51,256	14,625							
GLD/CS/211206/172.32-180.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	682	123,121	180.51	2,409			1,040		1,040	(1,503)							
SPX/AVGCS/211206/6/3699.12-3856.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	645	2,486,034	3856.33	52,225			75,053		75,053	20,733							
GLD/CS/211206/172.32-182.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	13,829	2,529,686	182.92	59,577			25,537		25,537	(39,038)							
SPX/CS/211206/3699.12-3773.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	4,528	17,085,402	3773.1	201,005			247,494		247,494	37,338							
SPX/CS/211206/3699.12-3823.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	2,005	7,665,967	3823.04	142,416			181,059		181,059	29,301							
SPX/CS/211206/3699.12-3889.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	12/04/2020	12/06/2021	7,808	30,370,625	3889.62	811,617			1,061,538		1,061,538	188,555							
SPX/AVGCS/211206/6/3699.12-3902.57	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	187	728,096	3902.57	18,289			27,070		27,070	7,660							
SPX/CS/211206/3699.12-3921.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	12/04/2020	12/06/2021	69	272,412	3921.07	8,275			10,885		10,885	1,998							
SPX/CS/211206/3699.12-3915.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	12/04/2020	12/06/2021	643	2,518,384	3915.52	74,707			98,441		98,441	17,971							
SPX/CS/211206/3699.12-3884.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	2,660	10,329,719	3884.08	269,556			351,729		351,729	62,115							
SPX/CS/211206/3699.12-3906.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	3,849	15,036,742	3906.27	430,028			565,789		565,789	102,265							
GLD/CS/211206/172.32-182.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	14,930	2,718,199	182.06	60,203			25,928		25,928	(38,886)							
GLD/CS/211206/172.32-183.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	828	151,572	183.09	3,609			1,546		1,546	(2,372)							
SPX/AVGCS/211206/6/3699.12-3884.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	113	440,145	3884.08	10,396			15,183		15,183	4,259							
SPX/CS/211206/3699.12-3874.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	12/04/2020	12/06/2021	662	2,564,301	3874.83	64,383			83,411		83,411	14,583							
GLD/CS/211206/172.32-180.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	12/04/2020	12/06/2021	1,378	249,410	180.94	5,059			2,186		2,186	(3,193)							
SPXAV10P/C/211206/1065.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	12/04/2020	12/06/2021	9,998	10,652,006	1065.46	439,928			636,729		636,729	170,525							
GLD/CS/211206/172.32-180.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	12/08/2020	12/06/2021	3,445	620,927	180.24	13,504			5,122		5,122	(7,350)							
SPRETIRE/C/211206/505.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	12/04/2020	12/06/2021	1,520	767,912	505.23	22,730			30,482		30,482	10,171							
1YR/CS/211206/86.24-89.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	12/07/2020	12/06/2021	5,591	502,910	89.95	11,965			13,969		13,969	4,810							
SPX/CS/211206/3699.12-3843.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	12/07/2020	12/06/2021	4,978	19,132,744	3843.46	200,066			221,645		221,645	82,404							
SPXAV10P/C/211206/1065.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/08/2021	12/06/2021	2,624	2,795,767	1065.46	57,177			167,118		167,118	28,201							

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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)	
SPRET/RE/C/211206/505.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W01FUSNYH0FL22	01/08/2021	1,280	646,694	505.23	9,414	10,601		25,670		25,670	6,517							
SPXRC7E/CS/211203/180.70-186.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/10/2020	656	8,819,555	186.12 / 3666.72	3,543			3,924		3,924	710							
SPXTSUT/C/211207/241.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/10/2020	2,567	618,852	241.08	7,265			9,483		9,483	2,250							
SPXTSUT/C/211202/240.49	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/10/2020	1,408	338,610	240.49	4,182			5,499		5,499	1,313							
SPXTSUT/C/211203/241.11	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/10/2020	803	193,611	241.11	2,240			2,927		2,927	695							
SPXTSUT/C/211210/240.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/17/2020	1,546	372,339	240.84	4,329			5,912		5,912	1,406							
SPXTSUT/C/211214/240.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/17/2020	1,002	241,382	240.9	2,826			3,841		3,841	912							
SPXTSUT/C/211209/240.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/17/2020	2,878	693,540	240.98	7,915			10,806		10,806	2,566							
SPXTSUT/C/211210/242.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300W0CGB70D06XZS54	12/17/2020	1,072	259,853	242.4	2,530			3,418		3,418	798							
SPX/CS/211220/3709.41-3935.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYM0JFXT09	12/18/2020	1,498	5,897,414	3935.68	185,093			236,126		236,126	43,709							
SPX/AVGCS/211220/20/3709.41-3783.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	12/18/2020	543	2,055,874	3783.6	23,985			31,254		31,254	9,221							
SPX/CS/211220/3709.41-3835.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	1YDQJBGJY9T8XCSX06	12/18/2020	3,353	12,859,614	3835.53	246,248			304,455		304,455	50,178							
SPX/CS/211220/3709.41-3885.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	12/18/2020	714	2,772,877	3885.61	70,970			89,105		89,105	15,703							
GLD/CS/211220/176.44-189.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/18/2020	2,072	3,267,782	189.23 / 187.29	71,039			27,171		27,171	(47,082)							
SPX/CS/211220/3709.41-3872.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	12/18/2020	32	122,925	3872.62	2,957			3,688		3,688	641							
SPX/CS/211220/3709.41-3917.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	12/18/2020	3,451	13,518,490	3917.14	395,569			502,535		502,535	91,425							
SPX/CS/211220/3709.41-3900.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYM0JFXT09	12/18/2020	7,415	28,922,272	3900.44	789,415			998,597		998,597	178,618							
SPX/AVGCS/211220/20/3709.41-3891.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	12/18/2020	311	1,211,694	3891.17	29,108			40,874		40,874	11,657							
IYR/CS/211220/84.08-89.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/18/2020	9,512	758,621	89.12	18,322			29,315		29,315	9,978							
SPX/CS/211220/3709.41-3824.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	12/18/2020	4,824	18,447,547	3824.4	324,963			400,483		400,483	64,530							
GLD/CS/211220/176.44-185.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/18/2020	2,911	540,098	185.53	10,016			3,922		3,922	(6,594)							
SPX/CS/211220/3709.41-3783.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSPRFMYM0JFXT09	12/18/2020	2,421	9,161,439	3783.6	109,578			131,064		131,064	19,607							
SPX/AVGCS/211220/20/3709.41-3931.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	12/18/2020	232	913,112	3931.97	25,240			36,129		36,129	10,507							
IYR/CS/211220/84.08-89.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/18/2020	22,770	2,034,258	89.34	50,925			81,479		81,479	27,782							
SPX/CS/211220/3709.41-3861.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	12/18/2020	444	1,715,130	3861.5	38,768			48,265		48,265	8,278							
IYR/CS/211220/84.08-91.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/18/2020	1,962	179,818	91.65	5,939			9,514		9,514	3,258							
SPX/CS/211220/3709.41-3944.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	12/18/2020	710	2,802,671	3944.96	90,813			116,153		116,153	21,678							
GLD/CS/211220/176.44-188.35	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	12/18/2020	2,953	556,254	188.35	12,819			4,851		4,851	(8,506)							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
IYR/CS/211220/84.08-91.86	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	6,060	556,688	91.86	18,751			30,027		30,027	10,283							
SPX/CS/211220/3709.41-3894.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	2,972	11,577,039	3894.88	308,721			389,399		389,399	69,271							
SPX/AVGCS/211220/20/3709.41-3959.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	214	847,558	3959.8	25,169			36,560		36,560	10,736							
GLD/CS/211220/176.44-190.11	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	4,812	914,827	190.11	23,349			8,696		8,696	(15,632)							
SPX/AVGCS/211220/20/3709.41-3885.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	898	3,491,038	3885.61	81,985			114,808		114,808	32,647							
SPX/AVGCS/211220/20/3709.41-3913.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	180	704,124	3913.43	18,354			26,052		26,052	7,514							
SPX/CS/211220/3709.41-3881.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	2,542	9,867,465	3881.9	247,794			311,103		311,103	54,611							
SPX/CS/211220/3709.41-3926.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	393	1,544,653	3926.41	46,916			59,649		59,649	10,948							
SPX/CS/211220/3709.41-3852.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	134	515,842	3852.22	11,057			13,706		13,706	2,323							
GLD/CS/211220/176.44-187.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	5,840	1,092,345	187.03	22,877			8,817		8,817	(15,163)							
SPX/AVGCS/211220/20/3709.41-3867.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	660	2,553,785	3867.06	55,363			76,546		76,546	21,536							
SPX/CS/211220/3709.41-3867.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	143	552,188	3867.06	12,876			16,054		16,054	2,772							
GLD/CS/211220/176.44-186.85	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	1,401	261,867	186.85	5,415			2,089		2,089	(3,584)							
SPX/CS/211220/3709.41-3931.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	78	305,384	3931.97	9,473			12,054		12,054	2,224							
SPX/AVGCS/211220/20/3709.41-3876.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	63	243,984	3876.33	5,510			7,672		7,672	2,170							
SPX/CS/211220/3709.41-3941.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	248	976,544	3941.25	31,268			39,926		39,926	7,427							
SPX/CS/211220/3709.41-3833.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	1,872	7,175,368	3833.68	136,009			167,547		167,547	27,516							
SPX/AVGCS/211220/20/3709.41-3900.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	553	2,156,356	3900.44	53,730			75,722		75,722	21,699							
SPX/AVGCS/211220/20/3709.41-3848.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573	12/18/2020	12/20/2021	486	1,871,428	3848.51	36,797			50,387		50,387	14,004							
SPX/CS/211220/3709.41-3954.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	12/18/2020	12/20/2021	2,246	8,880,940	3954.23	296,337			380,195		380,195	71,397							
GLD/CS/211220/176.44-186.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	11,633	2,467,592	186.41 / 186.14	49,148			19,073		19,073	(32,479)							
IYR/CS/211220/84.08-87.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	2,522	220,448	87.41	5,271			5,944		5,944	2,003							
SPX/CS/211220/3709.41-3854.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	12/21/2020	12/20/2021	1,412	5,442,949	3854.78	115,134			146,986		146,986	24,999							
SPXAV10P/C/211220/1067.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	12/18/2020	12/20/2021	10,244	10,933,754	1067.38	459,218			648,020		648,020	172,060							
SPRETIRE/C/211220/507.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS 549300W01FUSNYH0FL22	12/18/2020	12/20/2021	1,670	847,598	507.55	25,004			31,503		31,503	10,783							
SPXAV10P/C/211220/1067.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/21/2020	12/20/2021	441	470,715	1067.38	19,117			27,898		27,898	7,407							
SPX/CS/211221/3694.92-3771.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	12/21/2020	12/20/2021	441	470,715	1067.38	19,117			27,898		27,898	7,407							
SPX/CS/211222/3687.26-3767.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W01FUSNYH0FL22	12/23/2020	12/21/2021	36	135,770	3771.39	1,739			2,024		2,024	299							
				BNP PARIBAS 549300W01FUSNYH0FL22	12/23/2020	12/22/2021	54	203,432	3767.26	2,737			3,185		3,185	468							

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXRC7E/CS/211216/181.43-186.87	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/23/2020	12/16/2021	551	102,965	186.87	1,686			1,731		1,731	393						
SPXTSUT/C/211216/241.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/23/2020	12/16/2021	445	107,316	241.16	1,304			1,664		1,664	394						
SPXTSUT/C/211217/241.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/23/2020	12/17/2021	1,020	246,289	241.46	2,907			3,696		3,696	873						
SPXTSUT/C/211222/241.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/23/2020	12/22/2021	1,055	254,877	241.59	3,007			3,812		3,812	899						
SPXTSUT/C/211221/241.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/23/2020	12/21/2021	2,867	692,868	241.67	8,085			10,241		10,241	2,412						
FIDAIDNV/C/211222/262.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC	12/23/2020	12/22/2021	738	193,994	262.92	4,797			3,641		3,641	(1,374)						
FIDAIDNV/C/211221/262.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Barclays Bank PLC	12/23/2020	12/21/2021	671	176,263	262.66	4,449			3,386		3,386	(1,260)						
SPXTSUT/C/211223/241.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/30/2020	12/23/2021	868	209,579	241.45	2,743			3,194		3,194	754						
SPXTSUT/C/211228/242.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Credit Suisse	12/30/2020	12/28/2021	1,554	376,301	242.15	4,600			5,346		5,346	1,253						
SPX/CS/220106/3748.14-3926.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Goldman Sachs Intern	01/06/2021	01/06/2022	31	121,016	3926.18		3,119		3,775		3,775	656						
SPX/CS/220106/3748.14-3922.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Goldman Sachs Intern	01/06/2021	01/06/2022	1,447	5,675,501	3922.43		143,718		173,713		173,713	29,995						
SPX/CS/220106/3748.14-3883.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	01/06/2021	01/06/2022	2,259	8,770,911	3883.07		176,942		212,809		212,809	35,867						
SPX/AVGCS/220106/6/3748.14-3941.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	SunTrust Bank	01/06/2021	01/06/2022	445	1,754,925	3941.17		44,061		57,693		57,693	13,633						
IYR/CS/220106/82.69-87.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	01/06/2021	01/06/2022	10,437	914,808	87.65		25,632		37,046		37,046	11,414						
GLD/CS/220106/179.90-189.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	01/06/2021	01/06/2022	1,454	276,038	189.79		5,913		1,795		1,795	(4,118)						
GLD/CS/220106/179.90-192.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	01/06/2021	01/06/2022	3,771	727,633	192.94		18,997		5,733		5,733	(13,264)						
SPX/CS/220106/3748.14-3995.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	MorganStanley	01/06/2021	01/06/2022	2,505	10,010,480	3995.52		335,154		413,758		413,758	78,605						
SPX/AVGCS/220106/6/3748.14-3988.70	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	SunTrust Bank	01/06/2021	01/06/2022	376	1,461,994	3888.7		28,888		36,964		36,964	8,077						
SPX/CS/220106/3748.14-3986.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Goldman Sachs Intern	01/06/2021	01/06/2022	877	3,496,161	3986.15		114,073		139,977		139,977	25,904						
SPX/CS/220106/3748.14-3864.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	01/06/2021	01/06/2022	1,933	7,471,167	3864.33		131,887		157,871		157,871	25,985						
IYR/CS/220106/82.69-90.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	01/06/2021	01/06/2022	2,815	254,323	90.34		9,451		14,582		14,582	5,131						
SPX/CS/220106/3748.14-3941.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	MorganStanley	01/06/2021	01/06/2022	5,332	21,015,193	3941.17		575,394		704,299		704,299	128,904						
SPX/AVGCS/220106/6/3748.14-3954.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	SunTrust Bank	01/06/2021	01/06/2022	49	192,856	3954.29		5,064		6,673		6,673	1,609						
SPX/CS/220106/3748.14-3973.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Goldman Sachs Intern	01/06/2021	01/06/2022	64	252,989	3973.03		7,876		9,662		9,662	1,786						
SPX/CS/220106/3748.14-3958.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	01/06/2021	01/06/2022	1,790	7,084,359	3958.04		208,640		255,276		255,276	46,636						
SPX/AVGCS/220106/6/3748.14-3973.03	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	SunTrust Bank	01/06/2021	01/06/2022	200	794,327	3973.03		22,181		29,331		29,331	7,150						
IYR/CS/220106/82.69-90.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	Wells Fargo Bank, Na	01/06/2021	01/06/2022	1,780	160,407	90.13		5,857		9,015		9,015	3,158						
SPX/CS/220106/3748.14-3823.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index.	BNP PARIBAS	01/06/2021	01/06/2022	4,945	18,903,885	3823.1		222,399		263,581		263,581	41,183						

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/220106/6/374 8.14-3931.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/06/2021	197	774,950	3931.8		18,764		24,486		24,486	5,721						
SPX/CS/220106/3748.14-3935.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKT8V3E584	01/06/2021	637	2,505,582	3935.55		67,531		81,808		81,808	14,277						
SPX/AVGCS/220106/6/374 8.14-3907.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/06/2021	1,168	4,563,620	3907.44		99,371		128,300		128,300	28,929						
SPX/AVGCS/220106/6/374 8.14-3982.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/06/2021	31	123,586	3982.4		3,536		4,701		4,701	1,165						
SPX/CS/220106/3748.14-3901.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKT8V3E584	01/06/2021	76	294,611	3901.81		6,707		8,049		8,049	1,341						
SPX/CS/220106/3748.14-3967.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKT8V3E584	01/06/2021	164	650,700	3967.41		19,856		24,328		24,328	4,472						
SPX/AVGCS/220106/6/374 8.14-4001.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/06/2021	141	563,895	4001.14		16,956		22,644		22,644	5,687						
GLD/CS/220106/179.90-190.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSRPFMYMCFXT09	01/06/2021	13,109	2,491,428	190.06		54,240		16,521		16,521	(37,719)						
SPX/CS/220106/3748.14-3892.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKT8V3E584	01/06/2021	75	291,423	3892.44		6,286		7,519		7,519	1,233						
SPX/AVGCS/220106/6/374 8.14-3823.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/06/2021	934	3,571,856	3823.1		41,672		51,239		51,239	9,567						
SPX/CS/220106/3748.14-3873.70	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	549300WICGB70006XZS54	01/06/2021	4,097	15,869,911	3873.7		300,968		360,349		360,349	59,381						
GLD/CS/220106/179.90-190.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSRPFMYMCFXT09	01/06/2021	2,265	431,941	190.69		9,821		2,991		2,991	(6,830)						
GLD/CS/220106/179.90-193.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSRPFMYMCFXT09	01/06/2021	8,275	1,604,083	193.84		43,769		13,193		13,193	(30,576)						
SPX/AVGCS/220106/6/374 8.14-3926.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/06/2021	587	2,304,113	3926.18		54,551		70,997		70,997	16,446						
SPX/CS/220106/3748.14-3976.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKT8V3E584	01/06/2021	734	2,918,382	3976.78		92,145		113,007		113,007	20,862						
SPX/CS/220106/3748.14-3982.40	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	784F5XWPLTWKT8V3E584	01/06/2021	163	650,602	3982.4		20,942		25,708		25,708	4,766						
IYR/CS/220106/82.69-87.86	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSRPFMYMCFXT09	01/06/2021	14,009	1,230,841	87.86		34,752		51,609		51,609	16,857						
SPX/CS/220106/3748.14-3898.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	01/06/2021	4,800	18,709,549	3898.07		414,488		499,825		499,825	85,337						
GLD/CS/220106/179.90-193.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSRPFMYMCFXT09	01/06/2021	1,677	324,232	193.39		8,656		2,611		2,611	(6,045)						
GLD/CS/220106/179.90-189.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	KB1H1DSRPFMYMCFXT09	01/06/2021	4,058	767,525	189.16		15,621		4,758		4,758	(10,863)						
SPXTSUT/C/220105/241.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	01/06/2021	595	143,829	241.73		1,833		2,187		2,187	354						
SPXRC7E/CS/211230/182.17-187.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	01/06/2021	727	136,414	187.64		2,232		2,199		2,199	(33)						
SPXTSUT/C/211231/242.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	01/06/2021	1,991	482,320	242.25		5,734		6,821		6,821	1,087						
SPXTSUT/C/220104/241.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	01/06/2021	2,116	510,231	241.13		6,898		8,290		8,290	1,391						
SPRETIRE/C/220106/510.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	549300W01FUSNYH0FL22	01/06/2021	714	364,442	510.74		10,710		12,346		12,346	1,636						
SPXAV10P/C/220106/1075.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	01/06/2021	9,952	10,699,953	1075.16		450,468		589,798		589,798	139,330						
FIDAINDN/C/211231/264.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	01/06/2021	513	135,599	264.39		3,082		2,242		2,242	(840)						
FIDAINDN/C/220104/263.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	G5GSEF7VJP5170UK5573	01/06/2021	570	150,007	263.37		3,717		2,764		2,764	(954)						

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SCHEDULE DB - PART A - SECTION 1

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

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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)	
IYR/CS/211206/86.24-89.95	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	01/08/2021	12/06/2021	5,591	502,910	89.95		12,971		13,969		13,969	998							
GLD/CS/211206/172.32-180.24	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/08/2021	12/06/2021	3,445	620,927	180.24		12,781		5,122		5,122	(7,659)							
SPXTSUT/C/220112/245.3	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	01/13/2021	01/12/2022	1,533	376,060	245.31		3,889		3,783		3,783	(106)							
SPXTSUT/C/220106/242.5	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	01/13/2021	01/06/2022	833	202,069	242.58		2,738		2,790		2,790	52							
SPXTSUT/C/220111/243.8	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	01/13/2021	01/11/2022	1,324	322,897	243.88		3,902		3,866		3,866	(35)							
FIDA/MDN/C/220112/263.16	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	01/13/2021	01/12/2022	836	219,950	263.16		5,507		4,196		4,196	(1,311)							
FIDA/MDN/C/220106/262.92	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	01/13/2021	01/06/2022	413	108,682	262.92		2,757		2,097		2,097	(660)							
SPX/CS/220114/3768.25-3935.35	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	01/20/2021	01/14/2022	379	1,491,498	3935.35		38,874		43,080		43,080	4,206							
SPX/CS/220114/3768.25-3942.68	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	01/20/2021	01/14/2022	233	918,644	3942.68		24,847		27,573		27,573	2,726							
SPX/CS/220119/3798.91-3884.34	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	01/20/2021	01/19/2022	33	128,183	3884.34		1,785		1,934		1,934	149							
SPX/CS/220114/3768.25-3939.23	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	01/20/2021	01/14/2022	433	1,705,687	3939.23		45,348		50,290		50,290	4,942							
SPX/CS/220114/3768.25-4067.55	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/14/2022	35	131,889	3768.25		12,323		13,260		13,260	937							
GLD/CS/220120/175.39-185.30	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	01/20/2021	01/20/2022	2,969	12,075,941	4067.55		353,358		395,684		395,684	42,325							
SPX/AVGCS/220120/20/38	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	7,164	1,327,576	185.3		29,530		11,819		11,819	(17,710)							
51.85-3928.89	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	01/20/2021	01/20/2022	356	1,400,135	3928.89		16,335		17,264		17,264	929							
SPX/CS/220120/3851.85-3990.52	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	1,531	6,110,585	3990.52		123,273		136,252		136,252	12,979							
SPX/CS/220120/3851.85-4096.44	Fixed Index Annuity	Annual Exh 5	Equity/Index	Goldman Sachs Intern	01/20/2021	01/20/2022	578	2,366,332	4096.44		76,541		85,879		85,879	9,338							
SPX/AVGCS/220120/20/38	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	01/20/2021	01/20/2022	508	2,030,743	3996.29		39,538		43,223		43,223	3,685							
51.85-3996.29	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	1,663	6,533,744	3928.89		76,868		84,727		84,727	7,859							
SPX/CS/220120/3851.85-4054.07	Fixed Index Annuity	Annual Exh 5	Equity/Index	Goldman Sachs Intern	01/20/2021	01/20/2022	764	3,096,724	4054.07		86,208		96,173		96,173	9,965							
SPX/CS/220120/3851.85-4050.22	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	01/20/2021	01/20/2022	5,183	20,991,532	4050.22		572,950		641,514		641,514	68,564							
SPX/CS/220120/3851.85-4086.81	Fixed Index Annuity	Annual Exh 5	Equity/Index	Goldman Sachs Intern	01/20/2021	01/20/2022	1,111	4,541,932	4086.81		142,551		159,594		159,594	17,043							
SPX/CS/220120/3851.85-3971.26	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	2,389	9,488,153	3971.26		167,492		184,961		184,961	17,469							
GLD/CS/220120/175.39-188.98	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	3,354	633,846	188.98		17,707		6,946		6,946	(10,760)							
SPX/AVGCS/220120/20/38	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	01/20/2021	01/20/2022	175	713,231	4082.96		19,513		21,615		21,615	2,103							
51.85-4082.96	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	01/20/2021	01/20/2022	2,878	11,529,413	4005.92		253,869		282,379		282,379	28,510							
SPX/CS/220120/3851.85-4005.92	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	01/20/2021	01/20/2022	119	483,674	4063.7		12,516		13,812		13,812	1,296							
SPX/AVGCS/220120/20/38	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	01/20/2021	01/20/2022	119	483,674	4063.7		12,516		13,812		13,812	1,296							
51.85-4063.70	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	5,580	1,037,421	185.91		24,076		9,624		9,624	(14,452)							
GLD/CS/220120/175.39-185.91	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	01/20/2021	01/20/2022	5,580	1,037,421	185.91		24,076		9,624		9,624	(14,452)							

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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/220120/20/38 51.85-4050.22 GLD/CS/220120/175.39- 185.04	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			260	1,051,848	4050.22		26,009		28,665		28,665	2,656							
SPX/AVGCS/220120/20/38 51.85-4111.85	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS Wells Fargo Bank, Na			1,522	281,673	185.04		6,114		2,462		2,462	(3,652)							
SPX/AVGCS/220120/20/38 51.85-4092.59	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			171	703,111	4111.85		20,682		22,960		22,960	2,279							
SPX/CS/220120/3851.85- 4092.59	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			51	207,305	4092.59		5,814		6,453		6,453	639							
SPX/AVGCS/220120/20/38 51.85-4015.55	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern			114	466,252	4092.59		14,920		16,707		16,707	1,787							
SPX/CS/220120/3851.85- 4044.44	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			597	2,399,052	4015.55		51,548		56,470		56,470	4,921							
SPX/CS/220120/3851.85- 4009.78	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern			50	203,203	4044.44		5,438		6,054		6,054	616							
SPX/CS/220120/3851.85- 4034.81	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern			211	844,525	4009.78		19,146		21,146		21,146	2,000							
GLD/CS/220120/175.39- 186.18	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern			89	280,193	4034.81		7,195		7,986		7,986	790							
SPX/CS/220120/3851.85- 4030.96	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			2,734	508,928	186.18		12,034		4,803		4,803	(7,230)							
SPX/CS/220120/3851.85- 4077.18	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	MorganStanley Goldman Sachs			1,731	6,977,672	4030.96		175,625		195,215		195,215	19,589							
SPX/CS/220120/3851.85- 4000.15	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Intern Goldman Sachs			357	1,456,338	4077.18		44,165		49,461		49,461	5,296							
SPX/CS/220120/3851.85- 3980.89	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Intern BNP PARIBAS			81	324,125	4000.15		6,960		7,672		7,672	712							
IYR/CS/220120/86.06- 93.81	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			1,702	6,777,195	3980.89		127,872		141,685		141,685	13,813							
GLD/CS/220120/175.39- 188.11	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			1,331	124,886	93.81		4,525		5,822		5,822	1,296							
SPX/CS/220120/3851.85- 4106.07	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			2,287	430,198	188.11		11,472		4,523		4,523	(6,948)							
IYR/CS/220120/86.06- 94.02	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Bank of America,Nati			2,054	8,432,949	4106.07		281,626		315,388		315,388	33,763							
GLD/CS/220120/175.39- 184.42	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			8,623	810,778	94.02		29,908		38,516		38,516	8,608							
GLD/CS/220120/175.39- 187.23	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			2,322	428,252	184.42		8,838		3,568		3,568	(5,270)							
SPX/AVGCS/220120/20/38 51.85-4040.59	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			1,300	243,386	187.23		6,179		2,444		2,444	(3,735)							
SPX/AVGCS/220120/20/38 51.85-4025.18	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			150	607,800	4040.59		14,485		15,964		15,964	1,479							
SPX/AVGCS/220120/20/38 51.85-4034.81	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			29	118,577	4025.18		2,655		2,919		2,919	264							
GLD/CS/220120/175.39- 183.30	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			562	2,266,481	4034.81		52,794		58,151		58,151	5,357							
SPX/CS/220120/3851.85- 4002.07	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			902	165,337	183.3		3,175		1,249		1,249	(1,926)							
IYR/CS/220120/86.06- 89.62	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			1,541	6,167,190	4002.07		133,820		147,665		147,665	13,845							
SPXT5UT/C/220114/240.6 1	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Wells Fargo Bank, Na			3,213	287,949	89.62		6,233		7,220		7,220	987							
SPXRC7E/CS/220114/183. 07-194.77	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	BNP PARIBAS			4,610	1,109,212	240.61		20,330		19,502		19,502	(828)							
				Credit Suisse			759	147,830	194.77		4,038		3,913		3,913	(125)							

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPXTSUT/C/220119/242.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/20/2021	01/19/2022	3,094	750,852	242.68		11,138		10,580		10,580	(559)							
SPXRC7E/CS/220114/183.07-195.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/20/2021	01/14/2022	8,893	1,741,961	195.88		49,534		48,570		48,570	(964)							
SPXTSUT/C/220114/240.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/20/2021	01/14/2022	780	187,598	240.51		3,471		3,334		3,334	(137)							
SPRETIRE/C/220120/511.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	01/20/2021	01/20/2022	406	207,523	511.33		6,101		7,011		7,011	910							
SPXAV10P/C/220120/1101.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	01/20/2021	01/20/2022	6,473	7,129,376	1101.44		304,424		291,442		291,442	(12,982)							
SPXAV10P/C/220120/1101.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/21/2021	01/20/2022	460	506,662	1101.44		22,025		20,712		20,712	(1,313)							
FIDAIMDN/C/220114/263.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	01/20/2021	01/14/2022	5,681	1,496,281	263.39		39,368		28,024		28,024	(11,344)							
SPX/C/220124/3841.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	01/27/2021	01/24/2022	120	460,976	3841.47		33,256		39,905		39,905	6,650							
SPX/CS/220121/3841.47-4015.71	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/27/2021	01/21/2022	270	1,084,242	4015.71		24,530		29,969		29,969	5,439							
SPX/C/220121/3853.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	01/27/2021	01/21/2022	41	157,976	3853.07		11,060		13,248		13,248	2,188							
SPX/CS/220124/3841.47-4016.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/27/2021	01/24/2022	607	2,438,198	4016.8		55,468		67,759		67,759	12,291							
SPX/CS/220121/3853.07-4025.74	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/27/2021	01/21/2022	814	3,276,952	4025.74		72,403		88,664		88,664	16,261							
SPX/CS/220127/3750.77-3920.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/27/2021	01/27/2022	283	1,109,597	3920.72		27,503		32,993		32,993	5,489							
SPX/CS/220121/3841.47-4003.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	01/27/2021	01/21/2022	91	364,298	4003.27		7,733		9,432		9,432	1,698							
SPXTSUT/C/220120/244.49	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/20/2022	1,106	270,406	244.49		2,643		3,084		3,084	441							
SPXRC7E/CS/220127/182.59-194.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/03/2021	01/27/2022	1,648	320,634	194.56		8,436		8,884		8,884	448							
SPXTSUT/C/220124/242.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/24/2022	2,236	541,939	242.37		6,753		8,005		8,005	1,253							
SPXTSUT/C/220125/243.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/25/2022	990	241,530	243.97		2,544		2,972		2,972	427							
SPXTSUT/C/220121/242.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/21/2022	4,757	1,153,002	242.38		14,271		16,896		16,896	2,625							
SPXTSUT/C/220126/242.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/26/2022	850	206,355	242.77		2,474		2,926		2,926	453							
SPXRC7E/CS/220121/185.18-198.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/21/2022	4,598	911,048	198.14		19,417		22,104		22,104	2,686							
SPXTSUT/C/220127/240.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/27/2022	427	102,769	240.51		1,597		1,874		1,874	277							
SPXTSUT/C/220121/242.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/21/2022	905	219,073	242.07		2,806		3,325		3,325	520							
SPXRC7E/CS/220121/184.90-197.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	01/27/2021	01/21/2022	2,399	474,618	197.84		10,220		11,740		11,740	1,520							
FIDAIMDN/C/220120/264.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	01/27/2021	01/20/2022	383	101,499	264.78		2,373		1,684		1,684	(689)							
FIDAIMDN/C/220121/264.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	01/27/2021	01/21/2022	8,024	2,123,061	264.58		50,509		35,977		35,977	(14,532)							
FIDAIMDN/C/220127/264.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	01/27/2021	01/27/2022	1,692	447,407	264.46		10,872		7,760		7,760	(3,112)							
FIDAIMDN/C/220121/264.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	01/27/2021	01/21/2022	4,252	1,124,891	264.53		26,833		19,154		19,154	(7,679)							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDA MDN/C/220124/264.53	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	01/27/2021	01/24/2022	6,063	1,603,801	264.53		38,438		27,478		27,478	(10,961)							
SPX/C/220124/3841.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	02/03/2021	01/24/2022	46	176,708	3841.47		14,325		15,297		15,297	972							
SPX/CS/220127/3750.77-3918.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	01/27/2022	302	1,183,514	3918.92		31,085		34,855		34,855	3,770							
SPX/CS/220131/3714.24-3875.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	01/31/2022	218	844,900	3875.69		22,173		24,694		24,694	2,521							
SPX/CS/220203/3830.17-4002.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	02/03/2022	208	833,834	4002.26		20,141		23,076		23,076	2,935							
SPX/CS/220201/3773.86-3854.20	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	02/01/2022	35	134,897	3854.2		1,820		1,956		1,956	136							
SPX/CS/220128/3787.38-3961.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	01/28/2022	474	1,877,637	3961.26		48,836		55,011		55,011	6,175							
SPX/C/220131/3714.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	02/03/2021	01/31/2022	27	100,284	3714.24		10,653		11,505		11,505	852							
SPX/CS/220128/3714.24-3855.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	01/28/2022	33	127,233	3855.56		2,985		3,295		3,295	310							
SPX/CS/220128/3714.24-3882.57	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/03/2021	01/28/2022	325	1,261,835	3882.57		34,307		38,333		38,333	4,026							
SPXRC7E/C/220128/183.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/03/2021	01/28/2022	1,569	287,990	183.55		10,857		12,186		12,186	1,328							
SPXRC7E/CS/220128/181.86-194.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/03/2021	01/28/2022	2,585	503,015	194.59		15,045		15,133		15,133	88							
SPXTSUT/C/220128/239.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	01/28/2022	2,606	624,267	239.55		11,779		12,610		12,610	831							
SPXRC7E/CS/220203/184.51-197.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/03/2021	02/03/2022	769	151,764	197.37		3,859		3,861		3,861	2							
SPXTSUT/C/220128/241.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	01/28/2022	2,024	488,553	241.38		7,550		8,128		8,128	578							
SPXTSUT/C/220127/241.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	01/27/2022	662	159,602	241.09		2,535		2,735		2,735	199							
SPXTSUT/C/220201/240.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	02/01/2022	1,417	340,562	240.34		5,937		6,382		6,382	445							
SPXRC7E/CS/220128/181.86-194.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/03/2021	01/28/2022	833	161,777	194.21		4,773		4,781		4,781	8							
SPXTSUT/C/220202/243.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	02/02/2022	430	104,731	243.56		1,290		1,380		1,380	90							
SPXRC7E/CS/220131/181.86-194.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/03/2021	01/31/2022	5,591	1,087,897	194.58		32,540		32,715		32,715	176							
SPXTSUT/C/220131/239.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	01/31/2022	550	131,736	239.52		2,492		2,683		2,683	191							
SPXTSUT/C/220128/239.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/03/2021	01/28/2022	1,567	375,422	239.58		7,052		7,560		7,560	508							
FIDA MDN/C/220127/264.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	02/03/2021	01/27/2022	1,789	473,233	264.52		11,396		8,161		8,161	(3,235)							
FIDA MDN/C/220203/264.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	02/03/2021	02/03/2022	5,111	1,352,119	264.55		32,856		23,565		23,565	(9,291)							
FIDA MDN/C/220128/264.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	02/03/2021	01/28/2022	3,709	980,850	264.46		23,700		17,044		17,044	(6,655)							
FIDA MDN/C/220128/262.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	02/03/2021	01/28/2022	8,269	2,167,901	262.18		62,594		46,477		46,477	(16,117)							
FIDA MDN/C/220201/263.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	02/03/2021	02/01/2022	1,044	274,964	263.32		7,299		5,354		5,354	(1,945)							
FIDA MDN/C/220131/262.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	02/03/2021	01/31/2022	4,339	1,137,538	262.18		32,924		24,508		24,508	(8,416)							

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/220204/3871.74-4065.33	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	146	593,538	4065.33		15,895		17,319		17,319	1,424								
SPX/AVGCS/220204/4/3871.74-4113.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	848	3,488,435	4113.72		100,386		103,234		103,234	2,848								
SPX/CS/220204/3871.74-4117.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	815	3,355,844	4117.6		108,623		119,010		119,010	10,387								
SPRETIRE/C/220204/511.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	02/05/2021	02/04/2022	857	437,944	511.02		13,361		15,243		15,243	1,883								
GLD/CS/220204/168.15-177.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/05/2021	02/04/2022	7,977	1,417,114	177.65		32,068		18,648		18,648	(13,419)								
SPX/AVGCS/220204/4/3871.74-4133.08	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	242	1,000,205	4133.08		30,219		31,032		31,032	813								
SPX/AVGCS/220204/4/3871.74-4055.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	797	3,232,353	4055.65		76,584		78,981		78,981	2,398								
GLD/CS/220204/168.15-178.66	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/05/2021	02/04/2022	10,535	1,882,183	178.66		45,827		26,679		26,679	(19,148)								
SPX/AVGCS/220204/4/3871.74-4061.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	210	852,907	4061.46		20,685		21,328		21,328	643								
SPX/CS/220204/3871.74-4127.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	3,954	16,319,226	4127.27		543,873		596,121		596,121	52,249								
IYR/CS/220204/88.07-93.57	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	1,176	110,038	93.57		3,069		3,497		3,497	427								
SPX/AVGCS/220204/4/3871.74-4071.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	488	1,986,711	4071.13		49,986		51,521		51,521	1,535								
SPX/CS/220204/3871.74-4026.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	5,362	21,590,683	4026.61		472,285		518,954		518,954	46,669								
GLD/CS/220204/168.15-176.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/05/2021	02/04/2022	3,872	684,608	176.81		14,481		8,398		8,398	(6,083)								
SPX/CS/220204/3871.74-4020.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	92	369,914	4020.8		7,906		8,594		8,594	688								
SPX/CS/220204/3871.74-4113.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	135	555,352	4113.72		17,869		19,454		19,454	1,586								
SPX/CS/220204/3871.74-4098.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	5,059	20,732,996	4098.24		626,911		689,593		689,593	62,682								
IYR/CS/220204/88.07-96.00	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	2,410	231,360	96.0		8,387		9,486		9,486	1,099								
SPX/CS/220204/3871.74-3949.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	2,494	9,849,230	3949.17		114,051		125,635		125,635	11,584								
SPX/CS/220204/3871.74-3991.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	3,657	14,597,866	3991.76		254,052		278,986		278,986	24,934								
SPX/CS/220204/3871.74-4001.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	2,967	11,872,272	4001.44		221,637		243,398		243,398	21,761								
SPX/CS/220204/3871.74-4011.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	2,137	8,571,763	4011.12		170,917		187,527		187,527	16,609								
SPX/CS/220204/3871.74-4104.04	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	106	435,028	4104.04		13,545		14,763		14,763	1,218								
SPX/AVGCS/220204/4/3871.74-3949.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	654	2,582,757	3949.17		29,522		30,437		30,437	915								
GLD/CS/220204/168.15-177.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/05/2021	02/04/2022	2,751	489,183	177.82		11,197		6,523		6,523	(4,674)								
IYR/CS/220204/88.07-96.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	11,166	1,074,393	96.22		39,639		44,731		44,731	5,092								
GLD/CS/220204/168.15-179.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/05/2021	02/04/2022	3,683	661,099	179.5		17,015		9,899		9,899	(7,116)								
SPX/AVGCS/220204/4/3871.74-4016.93	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	554	2,225,379	4016.93		43,760		45,163		45,163	1,403								

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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/220204/3871.74-4071.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley Wells Fargo Bank,	02/05/2021	02/04/2022	6,787	27,630,759	4071.13		751,457		826,593		826,593	75,137								
SPXAV10P/C/220204/1096.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Na	02/05/2021	02/04/2022	10,914	11,969,056	1096.67		510,884		529,930		529,930	19,046								
SPX/AVGCS/220204/4/3871.74-4094.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	159	651,005	4094.37		18,640		18,244		18,244	(395)								
SPX/CS/220204/3871.74-4040.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	32	712,082	4040.16		13,342		14,484		14,484	1,142								
SPX/CS/220204/3871.74-4084.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	1,213	4,954,729	4084.69		142,770		156,615		156,615	13,845								
SPX/CS/220204/3871.74-4051.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley Wells Fargo Bank,	02/05/2021	02/04/2022	2,476	10,032,207	4051.78		250,522		275,167		275,167	24,646								
GLD/CS/220204/168.15-181.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Na	02/05/2021	02/04/2022	13,285	2,697,143	180.34 / 181.18		75,988		44,000		44,000	(31,988)								
SPX/CS/220204/3871.74-4055.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	58	872,044	4055.65		20,413		22,215		22,215	1,803								
SPX/CS/220204/3871.74-4107.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/05/2021	02/04/2022	1,235	5,073,281	4107.92		159,167		174,402		174,402	15,235								
SPX/AVGCS/220204/4/3871.74-4036.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/05/2021	02/04/2022	786	3,172,524	4036.29		68,987		71,169		71,169	2,182								
SPX/AVGCS/220204/4/3871.74-4029.85	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank,	02/08/2021	02/04/2022	34	137,015	4029.85		3,062		2,978		2,978	(84)								
GLD/CS/220204/168.15-175.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Na	02/08/2021	02/04/2022	3,481	611,681	175.72		12,810		6,754		6,754	(6,056)								
SPXAV10P/C/220204/1096.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse Wells Fargo Bank,	02/08/2021	02/04/2022	1,137	1,246,914	1096.67		57,498		55,207		55,207	(2,291)								
IYR/CS/220204/88.07-91.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Na	02/08/2021	02/04/2022	5,264	482,867	91.73		10,739		10,969		10,969	230								
SPX/CS/220204/3871.74-4022.51	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/08/2021	02/04/2022	2,385	9,593,686	4022.51		210,119		225,162		225,162	15,043								
SPRETIRE/C/220204/511.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	02/08/2021	02/04/2022	275	140,531	511.02		4,477		4,891		4,891	414								
SPX/CS/220210/3909.88-4086.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley Wells Fargo Bank,	02/10/2021	02/10/2022	165	674,881	4086.8		16,587		17,357		17,357	770								
SPX/C/220204/3886.83-3994.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Na	02/10/2021	02/04/2022	57	221,549	3886.83		19,501		17,512		17,512	(1,990)								
SPX/CS/220208/3915.59-4058.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/08/2022	58	231,669	3994.29		2,736		2,839		2,839	103								
SPX/CS/220204/3886.83-4059.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS Wells Fargo Bank,	02/10/2021	02/04/2022	248	1,006,667	4059.14		24,907		26,086		26,086	1,180								
SPX/C/220203/3830.17-4042.99	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Na	02/10/2021	02/03/2022	27	103,415	3830.17		10,187		9,318		9,318	(869)								
SPX/CS/220204/3871.74-4058.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	288	1,164,381	4042.99		29,140		30,578		30,578	1,438								
SPX/CS/220207/3886.83-4058.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/07/2022	249	1,010,586	4058.58		24,927		26,115		26,115	1,188								
SPX/CS/220203/3830.17-4001.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/03/2022	223	892,259	4001.16		23,317		24,554		24,554	1,237								
SPX/CS/220204/3886.83-4048.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	148	599,246	4048.96		14,060		14,730		14,730	670								
SPXTSUT/C/220204/245.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	817	200,222	245.07		2,549		2,221		2,221	(328)								
SPXTSUT/C/220204/243.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	1,382	336,572	243.54		5,003		4,467		4,467	(536)								
SPXTSUT/C/220208/243.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/08/2022	589	143,380	243.43		2,179		1,945		1,945	(234)								

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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)	
SPXRC7E/CS/220207/185.71-197.76	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/07/2022	671	132,697	197.76		3,342		2,999		2,999	(343)							
SPXTSUT/C/220207/243.20	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/07/2022	920	223,744	243.2		3,468		3,109		3,109	(360)							
SPXRC7E/CS/220203/184.51-197.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/03/2022	794	156,712	197.37		4,407		3,987		3,987	(419)							
SPXRC7E/CS/220204/185.38-197.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	1,687	333,419	197.64		8,654		7,779		7,779	(876)							
SPXTSUT/C/220203/241.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/03/2022	703	170,006	241.83		3,002		2,727		2,727	(275)							
SPXTSUT/C/220204/242.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	2,307	560,532	242.97		8,905		7,938		7,938	(967)							
SPXTSUT/C/220210/243.59	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	1,930	470,072	243.59		7,120		6,294		6,294	(826)							
SPXRC7E/CS/220210/186.21-199.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/10/2022	2,610	519,567	199.05		13,026		11,743		11,743	(1,283)							
SPXTSUT/C/220209/245.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/09/2022	2,141	526,643	245.98		6,102		5,308		5,308	(794)							
SPXRC7E/CS/220204/185.71-198.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	02/10/2021	02/04/2022	1,798	356,741	198.41		9,206		8,288		8,288	(917)							
FIDAIDNV/C/220207/264.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	02/10/2021	02/07/2022	5,198	1,374,954	264.5		36,336		24,262		24,262	(12,074)							
FIDAIDNV/C/220210/265.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	02/10/2021	02/10/2022	3,296	875,581	265.68		21,277		13,896		13,896	(7,381)							
FIDAIDNV/C/220204/264.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	02/10/2021	02/04/2022	6,860	1,814,372	264.5		47,802		31,830		31,830	(15,973)							
FIDAIDNV/C/220204/264.55	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	02/10/2021	02/04/2022	6,153	1,627,898	264.55		42,705		28,424		28,424	(14,281)							
FIDAIDNV/C/220203/263.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	02/10/2021	02/03/2022	5,910	1,558,418	263.69		43,567		29,425		29,425	(14,142)							
SPX/CS/220211/3934.83-4114.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/17/2021	02/11/2022	415	1,707,638	4114.79		41,521		42,881		42,881	1,360							
SPX/C/220214/3934.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/17/2021	02/14/2022	65	255,764	3934.83		20,781		18,203		18,203	(2,578)							
SPX/C/220211/3934.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/17/2021	02/11/2022	107	421,027	3934.83		34,063		29,824		29,824	(4,239)							
SPX/CS/220214/3934.83-4114.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/17/2021	02/14/2022	110	452,591	4114.46		11,114		11,349		11,349	235							
SPX/CS/220211/3916.38-4091.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/17/2021	02/11/2022	471	1,926,903	4091.09		46,690		48,543		48,543	1,853							
SPX/CS/220211/3934.83-4112.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/17/2021	02/11/2022	816	3,355,588	4112.24		80,303		83,281		83,281	2,979							
SPX/CS/220210/3909.88-4086.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/17/2021	02/10/2022	174	711,006	4086.24		17,705		18,237		18,237	532							
SPX/CS/220204/3886.83-4065.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley	02/17/2021	02/04/2022	64	260,200	4065.62		6,733		6,960		6,960	227							
SPXTSUT/C/220214/243.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/14/2022	5,242	1,278,786	243.95		19,815		16,593		16,593	(3,222)							
SPXRC7E/CS/220211/186.80-199.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/11/2022	2,784	556,466	199.88		14,059		12,168		12,168	(1,891)							
SPXRC7E/CS/220210/186.21-199.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/10/2022	2,666	530,667	199.05		13,837		11,994		11,994	(1,843)							
SPXTSUT/C/220216/243.22	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/16/2022	1,233	299,890	243.22		5,018		4,245		4,245	(773)							
SPXRC7E/CS/220211/186.37-199.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/11/2022	6,176	1,231,618	199.42		31,943		27,763		27,763	(4,180)							

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPXTSUT/C/220211/243.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/17/2021	02/11/2022	572	139,557	243.98		2,156		1,792		1,792	(365)							
SPXTSUT/C/220211/244.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/17/2021	02/11/2022	807	197,295	244.48		2,897		2,391		2,391	(507)							
SPXTSUT/C/220210/243.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/17/2021	02/10/2022	1,956	476,521	243.62		7,589		6,359		6,359	(1,231)							
SPXTSUT/C/220211/244.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868	02/17/2021	02/11/2022	716	174,711	244.01		2,678		2,235		2,235	(443)							
FIDAIMDN/C/220211/265.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/17/2021	02/11/2022	2,813	747,237	265.68		15,525		11,883		11,883	(3,643)							
FIDAIMDN/C/220214/265.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/17/2021	02/14/2022	6,197	1,645,106	265.45		35,015		26,906		26,906	(8,109)							
FIDAIMDN/C/220216/263.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/17/2021	02/16/2022	503	132,778	263.9		3,205		2,516		2,516	(689)							
FIDAIMDN/C/220211/265.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/17/2021	02/11/2022	8,815	2,339,918	265.45		49,540		38,035		38,035	(11,505)							
FIDAIMDN/C/220210/265.73	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/17/2021	02/10/2022	3,255	864,970	265.73		17,870		13,662		13,662	(4,209)							
SPX/CS/220218/3906.71-4121.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W0CB70006XZS54	02/19/2021	02/18/2022	1,454	5,994,654	4121.58		172,169		181,296		181,296	9,127							
IYR/CS/220218/88.71-96.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	02/19/2021	02/18/2022	1,316	126,707	96.25		4,928		4,795		4,795	(133)							
GLD/CS/220218/167.01-176.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	02/19/2021	02/18/2022	1,418	250,376	176.61		5,351		3,558		3,558	(1,793)							
SPX/AVGCS/220218/18/3906.71-4107.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/19/2021	02/18/2022	376	1,546,490	4107.91		38,092		38,283		38,283	191							
SPX/CS/220218/3906.71-4027.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W0CB70006XZS54	02/19/2021	02/18/2022	2,122	8,546,930	4027.82		148,390		157,325		157,325	8,935							
SPX/CS/220218/3906.71-4062.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/19/2021	02/18/2022	4,298	17,461,292	4062.98		381,126		403,639		403,639	22,513							
SPX/CS/220218/3906.71-4027.82	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na IYDQJBGJWY9T8XKCSX06	02/19/2021	02/18/2022	59	236,469	4027.82		4,243		4,353		4,353	110							
GLD/CS/220218/167.01-179.12	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	02/19/2021	02/18/2022	1,513	271,046	179.12		6,773		4,554		4,554	(2,219)							
SPX/AVGCS/220218/18/3906.71-4092.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/19/2021	02/18/2022	601	3,433,905	4092.28		85,724		86,206		86,206	482							
SPX/CS/220218/3906.71-4088.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W0CB70006XZS54	02/19/2021	02/18/2022	1,652	6,754,015	4088.37		167,802		177,954		177,954	10,152							
IYR/CS/220218/88.71-96.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	02/19/2021	02/18/2022	7,377	711,694	96.47		28,141		27,385		27,385	(756)							
GLD/CS/220218/167.01-179.95	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPRFMYMCFXT09	02/19/2021	02/18/2022	10,041	1,806,893	179.95		46,284		31,760		31,760	(14,525)							
SPX/CS/220218/3906.71-4037.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W0CB70006XZS54	02/19/2021	02/18/2022	1,103	4,451,549	4037.58		82,699		87,881		87,881	5,181							
SPX/CS/220218/3906.71-4037.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na IYDQJBGJWY9T8XKCSX06	02/19/2021	02/18/2022	30	121,916	4037.58		2,347		2,407		2,407	59							
SPX/AVGCS/220218/18/3906.71-4053.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/19/2021	02/18/2022	407	1,647,771	4053.21		31,923		31,974		31,974	51							
SPX/CS/220218/3906.71-4125.49	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS 549300W0CB70006XZS54	02/19/2021	02/18/2022	593	2,446,858	4125.49		71,135		75,065		75,065	3,931							
SPX/CS/220218/3906.71-4107.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/19/2021	02/18/2022	4,721	19,393,171	4107.91		525,635		556,486		556,486	30,852							
SPX/CS/220218/3906.71-4078.61	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank Wells Fargo Bank, Na IYDQJBGJWY9T8XKCSX06	02/19/2021	02/18/2022	31	124,681	4078.61		3,033		3,132		3,132	99							
SPX/AVGCS/220218/18/3906.71-4150.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L G5GSEF7VJP5170UK5573	02/19/2021	02/18/2022	548	2,712,878	4150.88		74,196		74,551		74,551	354							

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220218/3906.71-4145.02	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/19/2021	02/18/2022	2,668	11,060,221	4145.02		345,045		362,823		362,823	17,777							
SPX/CS/220218/3906.71-3984.84	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/19/2021	02/18/2022	2,027	8,076,942	3984.84		93,439		99,180		99,180	5,741							
SPX/CS/220218/3906.71-4131.35	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/19/2021	02/18/2022	123	506,458	4131.35		15,278		15,865		15,865	587							
SPX/AVGCS/220218/18/3906.71-3984.84	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	02/19/2021	02/18/2022	487	1,942,445	3984.84		22,281		21,898		21,898	(383)							
GLD/CS/220218/167.01-176.45	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/19/2021	02/18/2022	9,104	1,606,369	176.45		33,145		22,539		22,539	(10,606)							
SPX/CS/220218/3906.71-4115.72	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/19/2021	02/18/2022	371	1,528,691	4115.72		42,806		45,225		45,225	2,419							
SPX/CS/220218/3906.71-4135.25	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/19/2021	02/18/2022	3,751	15,512,871	4135.25		467,511		492,548		492,548	25,037							
SPX/CS/220218/3906.71-4057.12	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	02/19/2021	02/18/2022	87	354,832	4057.12		7,688		7,931		7,931	243							
SPX/CS/220218/3906.71-4047.35	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/19/2021	02/18/2022	1,794	7,262,652	4047.35		144,412		152,927		152,927	8,515							
SPX/AVGCS/220218/18/3906.71-4072.75	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC	02/19/2021	02/18/2022	554	3,034,365	4072.75		68,942		69,141		69,141	199							
GLD/CS/220218/167.01-175.61	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/19/2021	02/18/2022	3,777	663,342	175.61		12,933		8,668		8,668	(4,265)							
SPX/CS/220218/3906.71-4066.89	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/19/2021	02/18/2022	92	375,350	4066.89		8,509		8,867		8,867	358							
GLD/CS/220218/167.01-177.45	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/19/2021	02/18/2022	7,193	1,276,426	177.45		28,351		19,299		19,299	(9,053)							
SPX/AV10P/C/220218/1102.50	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/19/2021	02/18/2022	8,524	9,397,169	1102.5		410,656		395,355		395,355	(15,301)							
SPRETIRE/C/220218/511.66	Fixed Index Annuity	Annual Exh 5	Equity/Index	UBS	02/19/2021	02/18/2022	704	360,461	511.66		10,525		12,486		12,486	1,961							
GLD/CS/220218/166.32-174.50	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/23/2021	02/18/2022	7,904	1,379,248	174.5		30,351		17,914		17,914	(12,437)							
IYR/CS/220218/88.30-92.38	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/23/2021	02/18/2022	7,843	724,536	92.38		17,647		17,835		17,835	189							
SPX/CS/220218/3913.97-4073.22	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	02/23/2021	02/18/2022	3,123	12,720,666	4073.22		267,634		296,136		296,136	28,502							
SPRETIRE/C/220218/512.50	Fixed Index Annuity	Annual Exh 5	Equity/Index	UBS	02/23/2021	02/18/2022	1,288	660,100	512.5		19,037		22,217		22,217	3,181							
SPX/CS/220124/3841.47-4018.18	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/24/2021	01/24/2022	52	208,945	4018.18		5,614		5,847		5,847	233							
SPX/AV10P/C/220218/1103.76	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/23/2021	02/18/2022	1,707	1,884,118	1103.76		77,754		78,073		78,073	319							
SPX/CS/220218/3906.71-4082.16	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	221	902,157	4082.16		22,272		23,069		23,069	796							
SPX/CS/220218/3906.71-4082.96	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	318	1,298,381	4082.96		32,178		33,331		33,331	1,152							
SPX/CS/220218/3906.71-4078.19	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	630	2,569,260	4078.19		61,872		64,409		64,409	2,537							
SPX/C/220218/3913.97-4083.68	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	02/24/2021	02/18/2022	41	160,473	3913.97		13,301		12,074		12,074	(1,227)							
SPX/CS/220224/3925.43-4100.29	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/24/2021	02/24/2022	269	1,103,053	4100.29		26,506		27,449		27,449	944							
SPX/C/220218/3906.71	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	02/24/2021	02/18/2022	45	175,802	3906.71		14,800		13,464		13,464	(1,336)							

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

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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)	
SPXT5UT/C/220218/244.4	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	2,411	589,297	244.42		8,872		7,319		7,319	(1,553)							
2	SPXRC7E/CS/220224/186.65-199.27	Fixed Index Annuity	Equity/Index	Credit Suisse	03/03/2021	02/24/2022	1,732	345,188	199.27		7,997		7,538		7,538	(459)							
8	SPXT5UT/C/220218/243.3	Fixed Index Annuity	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	462	112,442	243.38		1,880		1,571		1,571	(309)							
6	SPXRC7E/CS/220218/186.1	Fixed Index Annuity	Equity/Index	Credit Suisse	02/24/2021	02/18/2022	1,264	235,306	186.16		8,810		8,247		8,247	(563)							
5	SPXT5UT/C/220218/243.4	Fixed Index Annuity	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	2,596	631,996	243.45		10,488		8,761		8,761	(1,727)							
8	SPXT5UT/C/220223/244.2	Fixed Index Annuity	Equity/Index	BNP PARIBAS	02/24/2021	02/23/2022	4,317	1,054,557	244.28		16,146		13,472		13,472	(2,674)							
16-199.19	SPXRC7E/CS/220218/186.1	Fixed Index Annuity	Equity/Index	Credit Suisse	02/24/2021	02/18/2022	1,851	368,701	199.19		9,644		8,459		8,459	(1,184)							
7	SPXT5UT/C/220222/241.6	Fixed Index Annuity	Equity/Index	BNP PARIBAS	02/24/2021	02/22/2022	610	147,419	241.67		2,916		2,500		2,500	(416)							
1	SPXT5UT/C/220218/243.4	Fixed Index Annuity	Equity/Index	BNP PARIBAS	02/24/2021	02/18/2022	1,352	329,090	243.41		5,435		4,582		4,582	(853)							
33-199.02	SPXRC7E/CS/220218/186.1	Fixed Index Annuity	Equity/Index	Credit Suisse	02/24/2021	02/18/2022	917	182,501	199.02		4,668		4,079		4,079	(589)							
16-198.96	SPXRC7E/CS/220218/186.1	Fixed Index Annuity	Equity/Index	Credit Suisse	02/24/2021	02/18/2022	3,196	635,876	198.96		16,525		14,452		14,452	(2,073)							
5	SPXT5UT/C/220224/243.9	Fixed Index Annuity	Equity/Index	BNP PARIBAS	02/24/2021	02/24/2022	975	237,787	243.95		3,789		3,161		3,161	(628)							
05	FIDAIDN/C/220224/259.05	Fixed Index Annuity	Equity/Index	Barclays Bank PLC	02/24/2021	02/24/2022	3,108	805,001	259.05		19,562		23,259		23,259	3,697							
86	FIDAIDN/C/220218/263.18	Fixed Index Annuity	Equity/Index	Barclays Bank PLC	02/24/2021	02/18/2022	8,022	2,116,572	263.86		32,636		40,376		40,376	7,740							
18	FIDAIDN/C/220218/263.18	Fixed Index Annuity	Equity/Index	Barclays Bank PLC	02/24/2021	02/18/2022	13,623	3,585,195	263.18		58,850		72,685		72,685	13,835							
3981.76	SPX/CS/220225/3811.15-3981.76	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	02/25/2022	347	1,381,671	3981.76		34,717		38,544		38,544	3,827							
SPX/C/220228/3811.15	Fixed Index Annuity	Equity/Index	Equity/Index	SunTrust Bank	03/03/2021	02/28/2022	50	190,558	3811.15		16,692		18,383		18,383	1,691							
4115.83	SPX/CS/220211/3934.83-4115.83	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	02/11/2022	153	629,722	4115.83		14,257		15,888		15,888	1,631							
SPX/C/220225/3811.15	Fixed Index Annuity	Equity/Index	Equity/Index	SunTrust Bank	03/03/2021	02/25/2022	60	228,669	3811.15		19,954		21,990		21,990	2,035							
3993.12	SPX/CS/220303/3819.72-3993.12	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	03/03/2022	244	972,819	3993.12		24,009		27,243		27,243	3,234							
SPX/C/220302/3870.29	Fixed Index Annuity	Equity/Index	Equity/Index	SunTrust Bank	03/03/2021	03/02/2022	33	127,720	3870.29		9,883		10,839		10,839	956							
3973.65	SPX/CS/220225/3811.15-3973.65	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	02/25/2022	230	913,940	3973.65		22,018		24,419		24,419	2,401							
4035.01	SPX/CS/220302/3870.29-4035.01	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	03/02/2022	310	1,250,853	4035.01		28,529		31,631		31,631	3,101							
3980.30	SPX/CS/220228/3811.15-3980.30	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	02/28/2022	437	1,739,391	3980.30		43,364		48,121		48,121	4,758							
4099.62	SPX/CS/220224/3925.43-4099.62	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	02/24/2022	323	1,324,177	4099.62		29,522		32,845		32,845	3,323							
3998.67	SPX/CS/220225/3829.34-3998.67	Fixed Index Annuity	Equity/Index	SunTrust Bank	03/03/2021	02/25/2022	500	1,999,335	3998.67		48,280		54,349		54,349	6,069							
80-196.31	SPXRC7E/CS/220225/183.80-196.31	Fixed Index Annuity	Equity/Index	Credit Suisse	03/03/2021	02/25/2022	1,943	381,430	196.31		9,909		10,068		10,068	159							
5	SPXRC7E/CS/220225/184.2	Fixed Index Annuity	Equity/Index	Credit Suisse	03/03/2021	02/25/2022	1,054	194,200	184.25		7,020		8,026		8,026	1,006							

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPXT5UT/C/220228/241.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	02/28/2022	1,351	326,199	241.45		5,228		5,726		5,726	497							
SPXRC7E/CS/220303/184.13-196.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	03/03/2021	03/03/2022	1,916	377,302	196.96		9,700		9,902		9,902	202							
SPXRC7E/CS/220302/185.16-197.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	03/03/2021	03/02/2022	1,955	386,855	197.88		9,247		9,434		9,434	187							
SPXRC7E/CS/220225/183.80-196.01	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	03/03/2021	02/25/2022	1,398	274,022	196.01		7,032		7,131		7,131	99							
SPXT5UT/C/220225/240.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	02/25/2022	3,737	897,553	240.18		16,331		17,842		17,842	1,511							
SPXT5UT/C/220303/241.72	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	03/03/2022	594	143,605	241.72		2,247		2,465		2,465	218							
SPXT5UT/C/220225/241.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	02/25/2022	2,158	522,042	241.91		7,941		8,683		8,683	741							
SPXT5UT/C/220225/241.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	02/25/2022	5,149	1,242,763	241.36		20,081		21,897		21,897	1,816							
SPXT5UT/C/220224/242.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	02/24/2022	1,759	427,402	242.98		5,787		6,324		6,324	537							
SPXRC7E/CS/220228/183.80-196.45	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	03/03/2021	02/28/2022	647	127,103	196.45		3,313		3,378		3,378	66							
SPXRC7E/CS/220225/183.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	03/03/2021	02/25/2022	1,193	219,273	183.80		8,232		9,389		9,389	1,158							
SPXT5UT/C/220302/242.86	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/03/2021	03/02/2022	1,492	362,347	242.86		5,058		5,501		5,501	443							
FIDAIMDN/C/220224/263.21	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/03/2021	02/24/2022	2,364	622,307	263.21		10,025		12,705		12,705	2,680							
FIDAIMDN/C/220303/258.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/03/2021	03/03/2022	2,273	587,861	258.58		14,285		17,750		17,750	3,466							
FIDAIMDN/C/220225/259.05	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/03/2021	02/25/2022	3,984	1,032,044	259.05		23,784		29,851		29,851	6,067							
FIDAIMDN/C/220228/258.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/03/2021	02/28/2022	9,343	2,417,970	258.79		57,088		71,622		71,622	14,534							
FIDAIMDN/C/220225/258.79	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/03/2021	02/25/2022	8,063	2,086,704	258.79		49,106		61,602		61,602	12,497							
FIDAIMDN/C/220302/260.18	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/03/2021	03/02/2022	6,406	1,666,654	260.18		35,169		44,307		44,307	9,138							
IYR/CS/220304/86.33-91.42	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	1,496	136,790	91.42		4,237		4,588		4,588	351							
GLD/CS/220304/159.14-168.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	2,300	387,029	168.29		8,418		7,975		7,975	(443)							
SPX/AVGCS/220304/4/384.1.94-3918.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	660	2,586,978	3918.78		29,928		32,616		32,616	2,688							
SPX/CS/220304/3841.94-3970.64	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	149	591,214	3970.64		10,983		12,382		12,382	1,398							
SPX/AVGCS/220304/4/384.1.94-4101.27	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	222	910,394	4101.27		27,120		31,875		31,875	4,755							
SPX/CS/220304/3841.94-4039.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	5,533	22,350,575	4039.80		599,204		684,182		684,182	84,978							
IYR/CS/220304/86.33-93.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	3,521	329,832	93.67		12,068		14,701		14,701	2,633							
GLD/CS/220304/159.14-167.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	2,796	467,955	167.34		9,390		8,878		8,878	(512)							
SPX/CS/220304/3841.94-3999.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	181	724,642	3999.46		16,080		18,204		18,204	2,124							
GLD/CS/220304/159.14-168.13	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	9,718	2,374,855	168.13		54,936		56,328		56,328	1,392							

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

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GLD/CS/220304/159.14-167.89	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	2,209	370,812	167.89		7,803		7,389		7,389	(414)							
SPX/CS/220304/3841.94-4076.30	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	2,946	12,782,462	4076.3	3989.85 /	385,221		442,472		442,472	57,251							
SPX/AVGCS/220304/4/384	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	554	2,259,480	4082.06		64,010		74,913		74,913	10,903							
1.94-4082.06	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	MorganStanley	03/05/2021	03/04/2022	2,501	9,906,761	3961.04		170,462		193,304		193,304	22,842							
SPX/CS/220304/3841.94-3961.04	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	210	847,492	4030.2		20,278		23,357		23,357	3,079							
SPX/AVGCS/220304/4/384	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	26	105,174	4010.99		2,478		2,811		2,811	333							
1.94-4030.20	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	780	131,356	168.37		2,880		2,724		2,724	(156)							
SPX/CS/220304/159.14-168.37	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	665	2,693,325	4047.48		74,651		85,156		85,156	10,505							
SPX/CS/220304/3841.94-4047.48	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	32	128,155	4018.67		3,124		3,560		3,560	436							
SPX/AVGCS/220304/4/384	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	37	1,654,875	4014.83	169.09 /	38,061		36,828		36,828	(1,233)							
1.94-4014.83	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	MorganStanley	03/05/2021	03/04/2022	4,436	17,683,158	3986.01		359,458		410,129		410,129	50,670							
SPX/CS/220304/3841.94-3986.01	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	2,051	348,397	169.88		8,486		8,066		8,066	(419)							
GLD/CS/220304/159.14-169.88	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	859	3,439,017	4005.22		73,894		84,508		84,508	10,615							
SPX/AVGCS/220304/4/384	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	433	1,747,239	4039.8	3961.04 /	43,369		50,069		50,069	6,700							
1.94-4005.22	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	1,004	4,451,735	4057.09		123,434		141,252		141,252	17,817							
SPX/CS/220304/3841.94-4057.09	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	9,173	861,148	93.88		31,280		39,186		39,186	7,906							
1YR/CS/220304/86.33-93.88	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	2,831	483,179	170.68		12,389		11,770		11,770	(619)							
GLD/CS/220304/159.14-170.68	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	03/05/2021	03/04/2022	2,915	11,423,284	3918.78		130,920		147,650		147,650	16,730							
SPX/CS/220304/3841.94-3918.78	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	956	3,809,005	3986.01		74,161		84,288		84,288	10,127							
SPX/AVGCS/220304/4/384	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Bank of America,Nati	03/05/2021	03/04/2022	4,457	18,123,749	4066.69		539,347		680,207		680,207	78,691							
1.94-3986.01	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L	03/05/2021	03/04/2022	3,435	24,227,295	3970.64	4020.59 /	511,243		582,548		582,548	71,305							
SPX/CS/220304/3841.94-4066.69	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/05/2021	03/04/2022	128	5,858,393	4062.85		166,539		190,277		190,277	23,738							
SPX/AVGCS/220304/4/384	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	6,162	1,056,545	171.47		28,240		26,942		26,942	(1,298)							
1.94-4062.85	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	4,500	17,656,065	3923.57		424,035		470,048		470,048	46,013							
GLD/CS/220304/159.14-171.47	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/08/2021	03/04/2022	14,629	2,441,580	166.9		48,422		45,093		45,093	(3,329)							
SPX/CS/220304/3768.47-3923.57	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/08/2021	03/04/2022	13,445	1,197,143	89.04		31,596		33,056		33,056	1,460							
GLD/CS/220304/159.04-166.90	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	03/05/2021	03/04/2022	8,887	9,692,249	1090.58		419,674		477,071		477,071	57,397							
1YR/CS/220304/85.25-89.04	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	UBS	03/05/2021	03/04/2022	399	204,271	511.61		5,985		7,207		7,207	1,222							
SPXAV10P/C/220304/1090.58	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	UBS	03/05/2021	03/04/2022	399	204,271	511.61		5,985		7,207		7,207	1,222							
SPRETIRE/C/220304/511.61	Fixed Index Annuity ..	Annual Exh 5 Reserves	Equity/Index	UBS	03/05/2021	03/04/2022	399	204,271	511.61		5,985		7,207		7,207	1,222							

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SPXAV10P/C/220304/1077.70	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/08/2021	03/04/2022	2,100	2,263,170	1077.7		106,806		128,520		128,520	21,714							
SPRETIRE/C/220304/507.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	UBS	03/08/2021	03/04/2022	1,345	682,224	507.23		24,950		27,768		27,768	2,819							
SPX/C/220309/3875.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/09/2022	46	178,270	3875.44		15,146		15,089		15,089	(57)							
SPX/CS/220304/3841.94-4011.09	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	462	1,853,124	4011.09		45,904		49,553		49,553	3,648							
SPX/CS/220310/3898.81-4072.90	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	410	1,669,900	4072.9		39,484		42,771		42,771	3,288							
SPX/CS/220309/3875.44-4045.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/09/2022	833	3,369,985	4045.6		80,568		87,012		87,012	6,444							
SPX/CS/220303/3819.72-3993.14	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/03/2022	255	1,018,251	3993.14		26,449		28,518		28,518	2,069							
SPX/CS/220304/3841.94-3907.24	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	37	142,152	3841.94		12,860		12,882		12,882	22							
SPX/CS/220304/3768.47-3931.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/08/2022	29	113,310	3907.24		1,572		1,657		1,657	85							
SPX/CS/220304/3841.94-4016.17	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	335	1,316,979	3931.28		34,093		36,642		36,642	2,549							
SPX/CS/220211/3934.83-4115.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	02/11/2022	30	123,474	4115.8		2,913		3,115		3,115	202							
SPXRC7E/CS/220303/184.13-196.96	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/03/2022	2,049	403,571	196.96		10,552		10,591		10,591	39							
SPXTSUT/C/220304/242.20	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	1,681	407,138	242.2		6,623		6,659		6,659	36							
SPXTSUT/C/220309/241.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/09/2022	4,498	1,086,087	241.46		19,251		19,364		19,364	112							
SPXTSUT/C/220304/240.60	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	1,528	367,637	240.6		7,029		7,090		7,090	61							
SPXTSUT/C/220308/244.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/08/2022	2,004	489,277	244.15		6,493		6,540		6,540	47							
SPXTSUT/C/220304/240.37	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	2,570	617,751	240.37		12,156		12,192		12,192	35							
SPXRC7E/CS/220310/185.69-198.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/17/2021	03/10/2022	4,345	862,624	198.52		27,918		20,444		20,444	(7,474)							
SPXRC7E/CS/220309/185.23-197.98	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/09/2022	3,371	667,391	197.98		16,282		16,255		16,255	(27)							
SPXTSUT/C/220303/242.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/03/2022	842	204,311	242.65		3,141		3,180		3,180	39							
SPXRC7E/CS/220304/184.60-197.52	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	4,440	876,989	197.52		22,422		22,410		22,410	(12)							
SPXTSUT/C/220310/243.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/10/2022	1,880	457,493	243.29		6,708		6,746		6,746	38							
SPXRC7E/CS/220304/184.60-197.28	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	3,768	743,351	197.28		18,765		18,795		18,795	31							
SPXRC7E/CS/220304/183.07-195.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/10/2021	03/04/2022	5,540	1,084,455	195.75		29,940		30,249		30,249	309							
FIDA IMDN/C/220304/258.58	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/10/2021	03/04/2022	3,747	968,872	258.58		29,863		29,285		29,285	(578)							
FIDA IMDN/C/220303/259.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/10/2021	03/03/2022	2,299	597,129	259.69		16,924		16,526		16,526	(397)							
FIDA IMDN/C/220309/260.68	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC	03/10/2021	03/09/2022	12,092	3,152,119	260.68		83,303		81,154		81,154	(2,150)							

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIDAIDNV/C/220304/259.96	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/10/2021	14,535	3,778,573	259.96		104,944		102,462		102,462	(2,483)						
FIDAIDNV/C/220310/261.84	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/10/2021	1,856	485,854	261.84		11,806		11,383		11,383	(423)						
SPX/CS/220311/3943.34-4103.68	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	385	1,579,917	4103.68		34,712		35,543		35,543	831						
SPX/C/220311/3943.34-4115.86	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	28	110,414	3943.34		8,631		7,981		7,981	(650)						
SPX/CS/220317/3974.12-4136.92	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	680	2,798,785	4115.86		65,436		66,920		66,920	1,483						
SPX/CS/220310/3898.81-4072.14	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	192	792,843	4136.92		17,442		17,194		17,194	(247)						
SPX/CS/220311/3939.34-4102.60	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	432	1,759,164	4072.14		43,654		44,885		44,885	1,232						
SPX/CS/220316/3962.71-4134.69	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	206	845,136	4102.60		18,954		19,425		19,425	471						
SPXTSUT/C/220311/245.19	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	655	2,708,222	4134.69		61,459		62,605		62,605	1,147						
SPXTSUT/C/220315/243.06	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	3,022	740,964	245.19		10,698		8,882		8,882	(1,816)						
SPXTSUT/C/220316/244.37	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	1,816	441,397	243.06		7,936		6,739		6,739	(1,197)						
SPXRC7E/C/220311/186.57	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	2,818	688,635	244.37		10,877		9,149		9,149	(1,729)						
SPXTSUT/C/220317/244.57	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	1,028	191,794	244.57		8,142		6,687		6,687	(1,454)						
JBUSBCS5/C/230310/200.72	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	2,034	497,384	244.56		7,732		6,487		6,487	(1,245)						
SPXTSUT/C/220311/243.95	Fixed Index Annuity	Annual Exh 5	Equity/Index	JPMorgan Chase Bank		03/17/2021	648	130,067	200.72		4,095		4,403		4,403	307						
SPXRC7E/CS/220316/186.95-198.98	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	1,277	311,524	243.95		5,121		4,286		4,286	(835)						
SPXRC7E/CS/220317/187.19-197.95	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	3,475	691,456	198.98		16,772		14,523		14,523	(2,248)						
SPXTSUT/C/220310/243.57	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	534	105,748	197.95		2,390		2,045		2,045	(345)						
SPXRC7E/CS/220311/186.57-198.96	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	2,242	546,084	243.57		9,237		7,812		7,812	(1,425)						
SPXTSUT/C/220311/244.97	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	2,157	429,157	244.97		10,914		9,392		9,392	(1,522)						
SPXRC7E/CS/220311/186.48-199.53	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS		03/17/2021	2,166	530,605	244.97		7,776		6,520		6,520	(1,256)						
FIDAIDNV/C/220311/261.84	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	1,766	352,370	199.53		9,254		7,985		7,985	(1,269)						
FIDAIDNV/C/220310/261.37	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	8,123	2,126,938	261.84		52,637		49,899		49,899	(2,738)						
FIDAIDNV/C/220316/262.70	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	1,989	519,903	261.37		13,287		12,665		12,665	(623)						
FIDAIDNV/C/220311/262.21	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	9,523	2,501,751	262.7		58,092		54,996		54,996	(3,096)						
FIDAIDNV/C/220317/262.18	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC		03/17/2021	13,692	3,590,271	262.21		86,262		81,664		81,664	(4,598)						
SPX/CS/220318/3913.10-4044.19	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank		03/19/2021	4,535	1,188,866	262.18		28,889		27,331		27,331	(1,558)						
						03/18/2022	2,861	11,572,188	4044.19		213,864		225,912		225,912	12,047						

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/220318/18/39 13.10-4079.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	736	3,000,777	4079.41		62,174		65,288		65,288	3,114							
SPX/CS/220318/3913.10-4093.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern		03/19/2021	150	612,368	4093.1		15,046		15,855		15,855	809							
SPX/CS/220318/3913.10-4128.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	MorganStanley		03/19/2021	1,038	4,284,641	4128.32		120,782		128,463		128,463	7,681							
GLD/CS/220318/163.24-175.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	826	144,972	175.48		3,911		3,012		3,012	(898)							
SPX/CS/220318/3913.10-4151.80	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank		03/19/2021	2,301	9,554,123	4151.8		291,756		310,897		310,897	19,140							
GLD/CS/220318/163.24-172.46	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	11,485	1,980,776	172.46		42,747		33,382		33,382	(9,365)							
SPX/AVGCS/220318/18/39 13.10-4157.67	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	541	2,251,249	4157.67		60,810		65,112		65,112	4,302							
SPX/CS/220318/3913.10-3991.36	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	3,132	12,501,217	3991.36		145,848		152,302		152,302	6,455							
SPX/CS/220318/3913.10-4138.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern		03/19/2021	107	442,812	4138.1		13,023		13,754		13,754	731							
GLD/CS/220318/163.24-175.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	2,416	422,962	175.07		11,122		8,582		8,582	(2,539)							
SPX/AVGCS/220318/18/39 13.10-4104.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	197	808,266	4104.84		18,569		19,669		19,669	1,099							
SPX/CS/220318/3913.10-4142.02	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank		03/19/2021	3,526	14,604,048	4142.02		431,843		459,828		459,828	27,985							
IYR/CS/220318/90.04-97.69	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	3,771	368,418	97.69		12,666		12,560		12,560	(106)							
SPX/AVGCS/220318/18/39 13.10-4059.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	862	3,500,054	4059.84		66,122		68,691		68,691	2,570							
SPX/CS/220318/3913.10-4034.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	1,960	7,907,937	4034.41		136,529		144,017		144,017	7,489							
SPX/CS/220318/3913.10-4034.41	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern		03/19/2021	76	306,655	4034.41		5,384		5,585		5,585	201							
SPX/CS/220318/3913.10-4095.06	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank		03/19/2021	1,781	7,292,555	4095.06		179,091		190,601		190,601	11,510							
GLD/CS/220318/163.24-172.63	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	1,315	227,034	172.63		5,067		3,881		3,881	(1,186)							
SPX/AVGCS/220318/18/39 13.10-4177.23	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	91	381,936	4177.23		10,805		11,626		11,626	820							
SPX/CS/220318/3913.10-4114.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank		03/19/2021	4,252	17,495,921	4114.62		467,557		497,578		497,578	30,021							
SPX/CS/220318/3913.10-4044.19	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern		03/19/2021	54	216,471	4044.19		4,063		4,226		4,226	163							
GLD/CS/220318/163.24-171.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	3,269	561,076	171.65		11,525		8,799		8,799	(2,727)							
SPX/AVGCS/220318/18/39 13.10-4138.10	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	219	907,182	4138.1		23,248		24,776		24,776	1,528							
SPX/AVGCS/220318/18/39 13.10-4069.62	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na		03/19/2021	40	162,470	4069.62		3,218		3,364		3,364	146							
IYR/CS/220318/90.04-97.92	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	11,672	1,142,919	97.92		39,515		39,655		39,655	140							
SPX/CS/220318/3913.10-4083.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern		03/19/2021	33	134,011	4083.32		3,146		3,304		3,304	158							
SPX/CS/220318/3913.10-4059.84	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank		03/19/2021	4,187	16,997,437	4059.84		345,683		367,210		367,210	21,527							
GLD/CS/220318/163.24-173.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS		03/19/2021	5,517	956,918	173.44		22,696		17,419		17,419	(5,277)							

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

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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/220318/3913.10-4122.45	Fixed Index Annuity	Annual Exh 5	Equity/Index	SunTrust Bank	03/19/2021	03/18/2022	365	1,506,687	4122.45		41,618		44,185		44,185	2,567							
SPX/AVGCS/220318/18/3913.10-3991.36	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/19/2021	03/18/2022	532	2,124,471	3991.36		23,952		24,082		24,082	130							
SPX/CS/220318/3913.10-4132.23	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/19/2021	03/18/2022	587	2,423,837	4132.23		69,548		73,722		73,722	4,174							
GLD/CS/220318/163.24-175.89	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/19/2021	03/18/2022	5,424	954,073	175.89		26,298		20,281		20,281	(6,017)							
SPX/AVGCS/220318/18/3913.10-4114.62	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/19/2021	03/18/2022	342	1,408,121	4114.62		33,479		35,545		35,545	2,066							
SPX/CS/220318/3915.46-4082.18	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/22/2021	03/18/2022	114	465,369	4082.18		11,138		11,233		11,233	95							
SPRETIRE/C/220318/516.96	Fixed Index Annuity	Annual Exh 5	Equity/Index	UBS	03/19/2021	03/18/2022	964	498,147	516.96		14,646		14,905		14,905	259							
SPXAV10P/C/220318/1103.01	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/19/2021	03/18/2022	10,194	11,243,772	1103.01		480,109		488,116		488,116	8,007							
SPX/CS/220318/3915.46-4075.33	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	03/18/2022	391	1,593,454	4075.33		35,526		37,059		37,059	1,533							
SPX/CS/220317/3974.12-4136.80	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	03/17/2022	213	881,138	4136.8		18,535		19,097		19,097	562							
SPX/CS/220324/3889.14-4017.85	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	03/24/2022	186	748,185	4017.85		13,833		14,826		14,826	993							
SPX/CS/220323/3910.52-4064.79	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	03/23/2022	504	2,048,654	4064.79		44,579		46,447		46,447	1,869							
SPX/CS/220318/3913.10-4079.28	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	03/18/2022	234	954,552	4079.28		22,143		23,041		23,041	898							
SPX/CS/220225/3811.15-3986.46	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	02/25/2022	34	135,540	3986.46		3,749		3,873		3,873	124							
SPX/CS/220318/3913.10-4057.27	Fixed Index Annuity	Annual Exh 5	Equity/Index	BNP PARIBAS	03/24/2021	03/18/2022	346	1,403,815	4057.27		28,777		29,849		29,849	1,072							
SPXTSUT/C/220318/242.40	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/18/2022	2,476	600,182	242.4		9,904		9,879		9,879	(25)							
SPXRC7E/CS/220318/185.91-197.13	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/24/2021	03/18/2022	4,133	814,738	197.13		18,970		17,636		17,636	(1,335)							
SPXTSUT/C/220324/246.07	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/24/2022	1,091	268,495	246.07		3,085		3,009		3,009	(76)							
SPXRC7E/CS/220323/185.83-196.61	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/24/2021	03/23/2022	840	165,152	196.61		3,763		3,510		3,510	(253)							
SPXRC7E/CS/220318/185.91-196.45	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/24/2021	03/18/2022	2,964	582,278	196.45		13,160		12,120		12,120	(1,041)							
SPXTSUT/C/220318/244.45	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/18/2022	2,782	680,060	244.45		9,153		8,998		8,998	(155)							
SPXTSUT/C/220317/244.66	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/17/2022	2,631	643,700	244.66		8,419		8,303		8,303	(116)							
SPXTSUT/C/220323/243.47	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/23/2022	4,030	981,184	243.47		14,710		14,581		14,581	(128)							
SPXRC7E/CS/220318/185.95-198.52	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/24/2021	03/18/2022	8,077	1,603,446	198.52		39,093		37,015		37,015	(2,078)							
SPXTSUT/C/220322/241.62	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/22/2022	830	200,545	241.62		3,594		3,601		3,601	7							
SPXTSUT/C/220318/244.61	Fixed Index Annuity	Annual Exh 5	Equity/Index	Credit Suisse	03/24/2021	03/18/2022	1,151	281,546	244.61		3,729		3,660		3,660	(69)							
SPXRC7E/CS/220317/187.19-197.95	Fixed Index Annuity	Annual Exh 5	Equity/Index	Wells Fargo Bank, Na	03/24/2021	03/17/2022	565	111,842	197.95		2,322		2,163		2,163	(160)							
FIDAIMDN/C/220318/262.18	Fixed Index Annuity	Annual Exh 5	Equity/Index	Barclays Bank PLC (L	03/24/2021	03/18/2022	4,970	1,303,117	262.18		30,269		29,998		29,998	(271)							

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
FIDA1MDN/C/220322/262.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	03/24/2021	03/22/2022	594	155,908	262.47		3,558		3,523		3,523	(35)							
FIDA1MDN/C/220318/261.89	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	03/24/2021	03/18/2022	8,864	2,321,425	261.89		55,223		54,740		54,740	(484)							
FIDA1MDN/C/220323/261.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	03/24/2021	03/23/2022	9,512	2,487,182	261.48		61,441		61,053		61,053	(388)							
FIDA1MDN/C/220324/261.75	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	03/24/2021	03/24/2022	1,802	471,681	261.75		11,462		11,339		11,339	(123)							
FIDA1MDN/C/220317/262.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	03/24/2021	03/17/2022	4,546	1,195,592	262.97		26,006		25,720		25,720	(286)							
SPX/CS/220325/3909.52-4068.65	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/25/2022	177	720,151	4068.65		17,406		16,810		16,810	(596)							
SPX/C/220325/3974.54	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/25/2022	31	123,211	3974.54		8,791		8,430		8,430	(361)							
SPX/CS/220325/3974.54-4128.32	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/25/2022	178	734,841	4128.32		15,783		15,204		15,204	(580)							
SPX/CS/220325/3974.54-4120.48	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/25/2022	147	605,711	4120.48		12,452		11,988		11,988	(465)							
SPX/CS/220324/3889.14-4018.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/24/2022	193	775,582	4018.56		16,106		15,445		15,445	(661)							
SPX/CS/220331/3972.89-4116.39	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/31/2022	84	344,314	4116.39		7,045		6,739		6,739	(307)							
SPX/CS/220330/3958.55-4122.16	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	SunTrust Bank (L YDOJBGJWY9T8XKCSX06	03/31/2021	03/30/2022	268	1,104,739	4122.16		25,570		24,709		24,709	(861)							
SPXTSUT/C/220330/245.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/30/2022	5,417	1,327,544	245.07		19,555		19,555		19,555								
SPXTSUT/C/220324/242.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/24/2022	2,223	539,811	242.83		9,848		9,848		9,848								
SPXTSUT/C/220329/246.56	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/29/2022	968	238,670	246.56		2,991		2,991		2,991								
SPXTSUT/C/220325/243.78	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/25/2022	2,306	562,157	243.78		9,408		9,408		9,408								
SPXRC7E/CS/220325/187.29-192.91	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/25/2022	4,246	819,096	192.91		11,507		11,507		11,507								
SPXTSUT/C/220325/245.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/25/2022	1,826	447,991	245.34		6,336		6,336		6,336								
SPXTSUT/C/220331/245.50	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS (L 549300WCGB70006XZS54	03/31/2021	03/31/2022	810	198,829	245.50		2,868		2,868		2,868								
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										32,858,900	30,353,085		97,820,235	XXX	97,820,236	10,675,152					XXX	XXX	
SPX/CLQ/210706/6/1.25%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	07/07/2020	07/06/2021	353,453	441,816	1.25		4,100		14,053		14,053	5,395							
SPX/CLQ/210720/20/1.25%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	07/21/2020	07/20/2021	331,097	413,871	1.25		4,172		14,070		14,070	6,722							
SPX/CLQ/210806/6/1.25%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	08/07/2020	08/06/2021	440,347	550,434	1.25		5,725		13,381		13,381	5,359							
SPX/CLQ/210820/20/1.44%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse Intern E58DKGMJYJLN8C3868	08/07/2020	08/06/2021	494,062	711,449	1.44		7,559		21,395		21,395	11,024							
SPX/CLQ/210903/3/1.41%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Barclays Bank PLC (L 65GSEF7VJP5170UK5573	09/08/2020	09/03/2021	212,810	300,062	1.41		2,298		5,179		5,179	2,197							
SPX/CLQ/210920/20/1.44%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse Intern E58DKGMJYJLN8C3868	09/21/2020	09/20/2021	351,341	505,931	1.44		3,898		17,556		17,556	7,035							
SPX/CLQ/211006/6/1.43%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	10/08/2020	10/06/2021	581,290	831,245	1.43		8,138		21,548		21,548	5,980							
SPX/CLQ/211020/20/1.42%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	10/21/2020	10/20/2021	231,081	328,135	1.42		3,143		9,407		9,407	3,987							
SPX/CLQ/211105/5/1.43%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na KB1H1DSPPFMWMCJFT09	11/11/2020	11/05/2021	468,975	670,634	1.43		8,629		13,161		13,161	3,915							

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SPX/CLQ/211119/19/1.5%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	11/24/2020	11/19/2021	114,755	172,133	1.5	2,077			3,945		3,945	1,726							
SPX/DC/211222/3687.26	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	12/23/2020	12/22/2021	1,752	6,460,080	3687.26	1,137			1,322		1,322	193							
SPX/DC/220114/3768.25	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	01/20/2021	01/14/2022	25,764	97,085,193	3768.25		17,157		18,432		18,432	1,276							
SPX/DC/220127/3750.77	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	01/27/2021	01/27/2022	4,226	15,850,754	3750.77		2,646		3,046		3,046	400							
SPX/DC/220121/3841.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	01/27/2021	01/21/2022	7,457	28,645,842	3841.47		4,345		5,123		5,123	778							
SPX/DC/220121/3853.07	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	01/27/2021	01/21/2022	3,091	11,909,839	3853.07		1,782		2,098		2,098	316							
SPX US 01/21/22 P3600 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank	02/01/2021	01/21/2022	700	252,000,000	3600.0		20,973,876		11,431,000		11,431,000	(9,542,876)							
SPX US 12/16/22 P3600 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank	02/01/2021	12/16/2022	1,000	360,000,000	3600.0		43,342,681		29,975,000		29,975,000	(13,367,681)							
SPX/DC/220204/3886.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/10/2021	02/04/2022	14,707	57,163,609	3886.83		9,136		9,721		9,721	585							
SPX/DC/220210/3909.88	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/10/2022	13,699	53,561,446	3909.88		8,463		8,925		8,925	462							
SPX/DC/220214/3934.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/14/2022	6,449	25,375,719	3934.83		3,972		4,112		4,112	140							
SPX/DC/220211/3916.38	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/11/2022	3,846	15,062,397	3916.38		2,387		2,490		2,490	104							
SPX/DC/220211/3934.83	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Credit Suisse	02/17/2021	02/11/2022	8,951	35,220,663	3934.83		5,517		5,710		5,710	194							
SPX/CLQ/220218/18/1.85%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Wells Fargo Bank, Na	02/23/2021	02/18/2022	232,581	430,275	1.85		4,868		5,302		5,302	434							
SPX/DC/220224/3925.43	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/03/2021	02/24/2022	12,893	50,610,569	3925.43		7,732		8,265		8,265	533							
SPX/DC/220218/3906.71	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	02/24/2021	02/18/2022	15,501	60,557,912	3906.71		9,778		10,087		10,087	309							
SPX/DC/220218/3913.97	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	02/24/2021	02/18/2022	4,379	17,139,275	3913.97		2,747		2,834		2,834	86							
SPX/DC/220302/3870.29	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/03/2021	03/02/2022	8,164	31,597,048	3870.29		4,967		5,421		5,421	453							
SPX/DC/220228/3811.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/03/2021	02/28/2022	4,989	19,013,827	3811.15		3,180		3,440		3,440	260							
SPX/DC/220225/3811.15	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/03/2021	02/25/2022	5,556	21,174,749	3811.15		3,543		3,836		3,836	293							
SPX/DC/220225/3829.34	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/03/2021	02/25/2022	7,787	29,819,071	3829.34		4,911		5,316		5,316	405							
SPX US 06/18/21 P2900 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank	03/04/2021	06/18/2021	100	29,000,000	2900.0		315,268		84,500		84,500	(230,768)							
SPX/CLQ/220304/4/1.92%	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	BNP PARIBAS	03/08/2021	03/04/2022	423,752	813,604	1.92		9,831		11,431		11,431	1,600							
SPX/DC/220310/3898.81	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/17/2021	03/10/2022	9,753	38,025,094	3898.81		6,182		6,333		6,333	151							
SPX/DC/220304/3768.47	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/10/2021	03/04/2022	9,106	34,315,688	3768.47		6,146		6,424		6,424	278							
SPX/DC/220309/3875.44	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/10/2021	03/09/2022	15,872	61,510,984	3875.44		10,111		10,483		10,483	372							
SPX/DC/220304/3841.94	Fixed Index Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs Intern	03/10/2021	03/04/2022	27,535	105,787,818	3841.94		17,887		18,584		18,584	697							
SPX US 06/18/21 C3950 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	JPMorgan Chase Bank	03/18/2021	06/18/2021	740	292,300,000	3950.0		11,315,384		9,575,600		9,575,600	(1,739,784)							

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SPX/DC/220311/3943.34	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	03/17/2021	03/11/2022	7,680	30,284,851	3943.34		4,808		4,838		4,838	.31									
SPX/DC/220316/3962.71	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	03/17/2021	03/16/2022	25,083	99,396,655	3962.71		15,416		15,382		15,382	(.34)									
SPX/DC/220318/3913.10	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	03/24/2021	03/18/2022	6,664	26,076,898	3913.1		4,242		4,291		4,291	.49									
SPX/DC/220318/3915.46	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	03/24/2021	03/18/2022	8,425	32,987,751	3915.46		5,351		5,415		5,415	.63									
SPX/DC/220323/3910.52	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Goldman Sachs Intern 784F5XWPLTWKTBV3E584	03/24/2021	03/23/2022	2,818	11,019,845	3910.52		1,796		1,817		1,817	.22									
SPX/DC/220325/3909.52	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Credit Suisse E58DKGMJYYJLN8C3868	03/31/2021	03/25/2022	11,928	46,632,755	3909.52		8,025		7,698		7,698	(.327)									
SPX/DC/220325/3974.54	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Credit Suisse E58DKGMJYYJLN8C3868	03/31/2021	03/25/2022	6,341	25,202,558	3974.54		4,016		3,852		3,852	(.164)									
SPX/DC/220331/3972.89	Fixed Index Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	Credit Suisse E58DKGMJYYJLN8C3868	03/31/2021	03/31/2022	3,225	12,812,570	3972.89		2,033		1,962		1,962	(.71)									
016999999. Subtotal - Purchased Options - Hedging Other - Put Options										50,876	76,140,184		51,403,785	XXX	51,403,785	(24,817,881)				XXX	XXX				
021999999. Subtotal - Purchased Options - Hedging Other										32,909,776	106,493,269		149,224,019	XXX	149,224,020	(14,142,729)				XXX	XXX				
028999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX			
035999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX			
042999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX			
043999999. Total Purchased Options - Call Options and Warrants										32,858,900	30,353,085		97,820,235	XXX	97,820,236	10,675,152				XXX	XXX				
044999999. Total Purchased Options - Put Options										50,876	76,140,184		51,403,785	XXX	51,403,785	(24,817,881)				XXX	XXX				
045999999. Total Purchased Options - Caps														XXX							XXX	XXX			
046999999. Total Purchased Options - Floors														XXX							XXX	XXX			
047999999. Total Purchased Options - Collars														XXX							XXX	XXX			
048999999. Total Purchased Options - Other														XXX							XXX	XXX			
049999999. Total Purchased Options										32,909,776	106,493,269		149,224,019	XXX	149,224,020	(14,142,729)				XXX	XXX				
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX			
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX			
SPX US 06/18/21 C3900	Variable Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFUS7RNE97	03/04/2021	06/18/2021	100	39,000,000	3900.0		(1,164,732)		(1,633,500)		(1,633,500)	(468,768)									
064999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants																						XXX	XXX		
SPX US 06/18/21 P3950	Variable Annuity ..	Annual Exh 5 Reserves ..	Equity/Index.	JPMorgan Chase Bank, 7H6GLXDRUGQFUS7RNE97	03/18/2021	06/18/2021	740	292,300,000	3950.0		(10,504,816)		(8,517,400)		(8,517,400)	1,987,416									
065999999. Subtotal - Written Options - Hedging Other - Put Options																						XXX	XXX		
070999999. Subtotal - Written Options - Hedging Other																							XXX	XXX	
077999999. Subtotal - Written Options - Replications																							XXX	XXX	
084999999. Subtotal - Written Options - Income Generation																							XXX	XXX	
091999999. Subtotal - Written Options - Other																							XXX	XXX	
092999999. Total Written Options - Call Options and Warrants																								XXX	XXX
093999999. Total Written Options - Put Options																								XXX	XXX
094999999. Total Written Options - Caps																								XXX	XXX
095999999. Total Written Options - Floors																								XXX	XXX
096999999. Total Written Options - Collars																								XXX	XXX
097999999. Total Written Options - Other																								XXX	XXX
098999999. Total Written Options																								XXX	XXX
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																								XXX	XXX
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																								XXX	XXX
USD/FF-SOFR/201020-	General Business ..	Annual Exh 5 Reserves ..	Interest Rate.....	OTC	10/19/2020	10/20/2025	1	15,000,000	0.015875 / 0.07				(11,162)		(11,162)	(2,462)				160,082					

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
USD/FF-SOFR/201006-221006/0.00375	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/16/2020	10/06/2022	1	20,000,000	0.01375 / 0.07			14	10,815		10,815	6,308				123,185			
USD/FF-SOFR/201020-301021/0.017375%	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/19/2020	10/21/2030	1	3,750,000	0.027375 / 0.07				(1,335)		(1,335)	7,258					57,969		
USD/FF-SOFR/201020-221020/-0.0045	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/19/2020	10/20/2022	1	20,000,000	0.0055 / 0.07				(14,440)		(14,440)	(6,623)					124,731		
USD/FF-SOFR/201006-251006/0.016	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/16/2020	10/06/2025	1	15,000,000	0.026 / 0.07			(459)	3,920		3,920	2,908					159,407		
USD/FF-SOFR/201006-301007/0.0325	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/16/2020	10/07/2030	1	4,000,000	0.0425 / 0.07			(291)	(4,782)		(4,782)	(7,666)					61,710		
USD/IRS/201028-251028/0.4187%	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/26/2020	10/28/2025	1	30,000,000	0.2185 / 0.4187			(17,039)	(680,788)		(680,788)	(730,438)					320,933		
USD/IRS/201028-301028/0.8395%	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/26/2020	10/28/2030	1	15,000,000	0.2185 / 0.8395			(8,520)	(1,188,685)		(1,188,685)	(1,129,742)					232,109		
USD/IRS/201028-271028/0.6023%	General Business	Annual Exh 5 Reserves	Interest Rate	OTC	10/26/2020	10/28/2027	1	22,000,000	0.2185 / 0.6023			(12,495)	(1,040,753)		(1,040,753)	(1,036,984)					282,117		
USD/IRS/210203-280203/0.80712%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/03/2028	1	60,000,000	0.80712				(2,382,087)		(2,382,087)	(2,441,536)					784,946		
USD/IRS/210203-240203/0.2568%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/05/2024	1	100,000,000	0.1955 / 0.2568				(643,480)		(643,480)	(653,899)					844,315		
USD/IRS/210203-310203/1.1137%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/03/2031	1	55,000,000	0.1955 / 1.1137				(3,283,036)		(3,283,036)	(3,364,697)					862,904		
USD/IRS/210203-360203/1.39399%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/04/2036	1	30,000,000	1.39399				(2,585,791)		(2,585,791)	(2,643,881)					578,011		
USD/IRS/210203-510203/1.5962%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/03/2051	1	8,000,000	0.1955 / 1.5962				(1,114,979)		(1,114,979)	(1,133,076)					218,526		
USD/IRS/210203-260203/0.52555%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/03/2026	1	60,000,000	0.52555				(1,373,131)		(1,373,131)	(1,405,362)					660,409		
USD/IRS/210203-410203/1.51734%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	OTC	02/01/2021	02/04/2041	1	15,000,000	1.51734				(1,602,412)		(1,602,412)	(1,634,438)					334,139		
USD/IRS/191007-291015/1%	Debt	NA	Interest Rate	OTC	02/01/2021	10/15/2029	1	500,000,000	0.24125 / 1.0				(24,328,118)		(24,328,118)	(26,379,021)					7,306,715		
USD/IRS/200701-240606/2.25%/L+1.86085%	Debt	NA	Interest Rate	Barclays Bank PLC (L	02/01/2021	06/06/2024	1	238,000,000	2.03635 / 2.25			(838,599)	(1,180,550)		(1,180,550)	(1,214,449)					2,123,220		
USD/IRS/200701-250325/1.84%/L+1.40395%	Debt	NA	Interest Rate	Barclays Bank PLC (L	02/01/2021	03/25/2025	1	75,000,000	1.60458 / 1.84			(189,179)	(916,470)		(916,470)	(919,903)					748,394		
1119999999	Subtotal - Swaps - Hedging Other - Interest Rate											(1,066,569)	(42,337,264)	XXX	(42,337,264)	(44,687,704)				15,983,822	XXX	XXX	
1169999999	Subtotal - Swaps - Hedging Other											(1,066,569)	(42,337,264)	XXX	(42,337,264)	(44,687,704)				15,983,822	XXX	XXX	
1229999999	Subtotal - Swaps - Replication													XXX							XXX	XXX	
1289999999	Subtotal - Swaps - Income Generation													XXX							XXX	XXX	
1349999999	Subtotal - Swaps - Other													XXX							XXX	XXX	
1359999999	Total Swaps - Interest Rate											(1,066,569)	(42,337,264)	XXX	(42,337,264)	(44,687,704)				15,983,822	XXX	XXX	
1369999999	Total Swaps - Credit Default													XXX							XXX	XXX	
1379999999	Total Swaps - Foreign Exchange													XXX							XXX	XXX	
1389999999	Total Swaps - Total Return													XXX							XXX	XXX	
1399999999	Total Swaps - Other													XXX							XXX	XXX	
1409999999	Total Swaps											(1,066,569)	(42,337,264)	XXX	(42,337,264)	(44,687,704)				15,983,822	XXX	XXX	
T 1 3/8 08/15/50 Govt/F/230103	General Business	Annual Exh 5 Reserves	Interest Rate	BNP PARIBAS	03/24/2021	01/03/2023	200,000,000	200,000,000							(2,731,800)						1,327,269		
T 1 3/8 08/15/50 Govt/F/261231	General Business	Annual Exh 5 Reserves	Interest Rate	JPMorgan Chase Bank, National Asc	03/24/2021	12/31/2026	60,000,000	60,000,000							(927,671)						719,596		

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STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																
T 1 5/8 11/15/50 Govt/F/231231	General Business	Annual Exh 5 Reserves	Interest Rate	BNP PARIBAS 549300WCGB70D06XZS54	.02/11/2021	12/31/2023	75,000,000	75,000,000							(7,358,300)					622,254																		
T 1 5/8 11/15/50 Govt/F/241231	General Business	Annual Exh 5 Reserves	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	.02/02/2021	12/31/2024	75,000,000	75,000,000							(8,367,401)					726,532																		
T 1 5/8 11/15/50 Govt/F/251231	General Business	Annual Exh 5 Reserves	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	.02/02/2021	12/31/2025	135,000,000	135,000,000							(14,167,044)					1,471,680																		
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX	(33,552,216)								4,867,331	XXX	XXX													
T 2 3/8 11/15/49 Govt/F/210503	General Business	Annual Exh 5 Reserves	Interest Rate	Mizuho 549300HS3WTRSD688H32	11/04/2020	05/03/2021	52,500,000	52,500,000					(8,704,074)		(8,704,074)					78,930																		
1439999999. Subtotal - Forwards - Hedging Other																				(8,704,074)	XXX	(8,704,074)						78,930	XXX	XXX								
1479999999. Subtotal - Forwards																				(8,704,074)	XXX	(8,704,074)						4,946,261	XXX	XXX								
1509999999. Subtotal - SSAP No. 108 Adjustments																														XXX	XXX							
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																															4,867,331	XXX	XXX					
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																	XXX	XXX				
1709999999. Subtotal - Hedging Other														32,909,776	94,823,721	(1,066,569)	88,031,782	XXX	88,031,783	(57,311,785)													16,062,751	XXX	XXX			
1719999999. Subtotal - Replication																																			XXX	XXX		
1729999999. Subtotal - Income Generation																																				XXX	XXX	
1739999999. Subtotal - Other																																					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																					XXX	XXX
1759999999 - Totals														32,909,776	94,823,721	(1,066,569)	88,031,782	XXX	88,031,783	(57,311,785)								54,479,567	(57,311,785)						20,930,082	XXX	XXX	

(a)

Code	Description of Hedged Risk(s)

(b)

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

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point	
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item						
USM1	1,648	164,800,000	US T BONDS JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/17/2021	158.2489	154.5938	(6,023,626)	(6,023,626)	(6,023,626)					6,097,600	100,000		
TYM1	1,603	160,300,000	10YR TNOTES JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/17/2021	132.9517	130.9375	(3,228,696)	(3,228,696)	(3,228,696)					2,444,575	100,000		
TUM1	1,321	264,200,000	2YR T-NOTES JUN1	General business	NA	Interest Rate	06/30/2021	The Board of Trade	03/17/2021	110.3539	110.3633	24,750	24,750	24,750					462,350	200,000		
FVM1	4,237	423,700,000	5YR T NOTES JUN1	General business	NA	Interest Rate	06/30/2021	The Board of Trade	03/17/2021	124.1253	123.3984	(3,079,648)	(3,079,648)	(3,079,648)					3,389,600	100,000		
WNM1	2,231	223,100,000	ULTRA BOND JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/17/2021	186.1158	181.2188	(10,925,424)	(10,925,424)	(10,925,424)					16,063,200	100,000		
UXYM1	2,473	247,300,000	10 YR UL TN JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/17/2021	147.0513	143.6875	(8,318,579)	(8,318,579)	(8,318,579)					6,058,850	100,000		
ESM1	46	9,103,085	EMINI S&P JUN1	General business	NA	Equity/Index	06/18/2021	Chicago Mercantile	03/16/2021	3,957.8631	3,967.4000	21,935	21,935	21,935					506,000	50		
3YM1	126	29,229,174	3YM1 Comdty	General business	NA	Interest Rate	06/30/2021	3YM1 Comdty	03/17/2021	115.9888	115.9414	(11,940)	(11,940)	(11,940)					75,600	200,000		
1539999999. Subtotal - Long Futures - Hedging Other													(31,541,228)	(31,541,228)	(31,541,228)					35,097,775	XXX	XXX
1579999999. Subtotal - Long Futures													(31,541,228)	(31,541,228)	(31,541,228)					35,097,775	XXX	XXX
TYM1	196	19,600,000	10YR TNOTES JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/10/2021	133.0050	130.9375	405,227	405,227	405,227					298,900	100,000		
TUM1	364	72,800,000	2YR T-NOTES JUN1	General business	NA	Interest Rate	06/30/2021	The Board of Trade	03/10/2021	110.3512	110.3633	(8,800)	(8,800)	(8,800)					127,400	200,000		
FVM1	384	38,400,000	5YR T NOTES JUN1	General business	NA	Interest Rate	06/30/2021	The Board of Trade	02/25/2021	124.1968	123.3984	306,570	306,570	306,570					307,200	100,000		
WNM1	606	60,600,000	ULTRA BOND JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/10/2021	186.4306	181.2188	3,158,373	3,158,373	3,158,373					4,363,200	100,000		
UXYM1	165	16,500,000	10 YR UL TN JUN1	General business	NA	Interest Rate	06/21/2021	The Board of Trade	03/10/2021	147.0352	143.6875	552,367	552,367	552,367					404,250	100,000		
ESM1	1,172	232,013,413	EMINI S&P JUN1	General business	NA	Equity/Index	06/18/2021	Chicago Mercantile	03/31/2021	3,959.2746	3,967.4000	(476,227)	(476,227)	(476,227)					12,892,000	50		
3YM1	102	23,655,549	3YM1 Comdty	General business	NA	Interest Rate	06/30/2021	3YM1 Comdty	03/10/2021	115.9586	115.9414	3,502	3,502	3,502					61,200	200,000		
MFSM1	331	36,461,865	MSCI EAFE JUN1	General business	NA	Equity/Index	06/18/2021	Exc Intercontinental	03/23/2021	2,203.2037	2,192.0000	184,265	184,265	184,265					2,359,368	50		
NQM1	198	51,701,192	NAS EMIN JUN1	General business	NA	Equity/Index	06/18/2021	Chicago Mercantile	03/23/2021	13,055.8898	13,085.2500	(116,398)	(116,398)	(116,398)					3,168,000	20		
RTYM1	411	47,674,328	E-MINI RU JUN1	General business	NA	Equity/Index	06/18/2021	Chicago Mercantile	03/23/2021	2,321.9636	2,214.7000	2,162,243	2,162,243	2,162,243					2,671,500	50		
1609999999. Subtotal - Short Futures - Hedging Other													6,171,122	6,171,122	6,171,122					26,653,018	XXX	XXX
1649999999. Subtotal - Short Futures													6,171,122	6,171,122	6,171,122					26,653,018	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1709999999. Subtotal - Hedging Other													(25,370,106)	(25,370,106)	(25,370,106)					61,750,793	XXX	XXX
1719999999. Subtotal - Replication																					XXX	XXX
1729999999. Subtotal - Income Generation																					XXX	XXX
1739999999. Subtotal - Other																					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
1759999999 - Totals													(25,370,106)	(25,370,106)	(25,370,106)					61,750,793	XXX	XXX

E07

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

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 MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance 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		58,045,539	(42,543,426)	58,045,539	58,045,539	(42,543,426)	58,045,539	58,879,180	58,879,180
Bank of America National Association-NY	Y	Y	3,310,000		3,401,216		3,401,216			91,216		
Barclays Bank PLC (London)	Y	Y	10,450,000		12,244,476	(2,008,853)	12,244,476	(2,008,853)			2,871,614	
BNP PARIBAS	Y	Y	11,190,000		11,229,171		11,229,171	(10,103,832)			1,949,523	
Credit Suisse	Y	Y	3,500,000		3,575,991		3,575,991			75,991		
Goldman Sachs International	Y	Y	29,600,000		29,559,156		29,559,156					
JPMorgan Chase Bank, National Asc	Y	Y			8,925		8,925	(23,448,383)			2,917,807	
Mizuho	Y	Y				(8,704,074)		(8,704,074)			78,930	
Morgan Stanley	Y	Y	10,640,000		10,704,211		10,704,211			64,211		
SunTrust Bank	Y	Y	11,000,000		11,094,557		11,094,557			94,557		
UBS	Y	Y	540,000		648,124		648,124			108,124		
Wells Fargo Bank, National Association	Y	Y	15,340,000		15,629,924		15,629,924			289,924		
0299999999 - Total NAIC 1 Designation			95,570,000		98,095,751	(10,712,927)	772,119	98,095,751	(44,265,142)	724,023	7,817,874	
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						(40,223,261)			(40,223,261)		15,983,822	
0999999999 - Gross Totals			95,570,000		156,141,290	(93,479,614)	58,817,658	156,141,290	(127,031,829)	58,769,562	82,680,876	58,879,180
1. Offset per SSAP No. 64					(3,390,657)		3,390,657					
2. Net after right of offset per SSAP No. 64					159,531,947		(96,870,271)					

STATEMENT AS OF MARCH 31, 2021 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS	Corporate	213800RK6FY7V2DCI037	EAST OHIO GAS CO	9,951,519	12,581,000			IV
JPMORGAN CHASE BANK, N.A.	Corporate	7H6GLXDRUGGFU57RNE97	CONSOLIDATED EDISON CO N Y INC SR -2014C DEB 54	9,664,240	9,518,000			IV
JPMORGAN CHASE BANK, N.A.	Corporate	7H6GLXDRUGGFU57RNE97	INTERNATIONAL BUSINESS MACHS SR GLBL NT 49	15,071,217	12,969,000			IV
MIZUHO CAPITAL MARKETS LLC	Cash	549300HS3IITRS6D8BH32		8,600,000				IV
0199999999 - Total				43,286,976	35,068,000		XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A.	Cash	B4TYDEB6GMZ0031MB27		3,310,000		XXX		IV
BARCLAYS BANK PLC	Cash	656SEF7VJP5170UK5573		10,450,000		XXX		IV
BNP PARIBAS	Cash	213800RK6FY7V2DCI037		11,190,000		XXX		IV
CREDIT SUISSE INTERNATIONAL	Cash	E58DKGIMJYYJLN8C3868		3,500,000		XXX		IV
GOLDMAN SACHS INTERNATIONAL	Cash	784F5XWPLTWKTBV3E584		29,600,000		XXX		IV
MORGAN STANLEY AND CO. INTERNATIONAL PLC.	Cash	87GQIMVDQLFKA70QJXC56		10,640,000		XXX		IV
TRUIST BANK	Cash	1YDOJBGJWY9T8XKCSX06		11,000,000		XXX		IV
UBS AG	Cash	549300W01FUSNWH0FL22		540,000		XXX		IV
WELLS FARGO BANK, N.A.	Cash	KB1H1DSPRFMYMCLFXT09		15,340,000		XXX		IV
0299999999 - Total				95,570,000		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York New York, NY					2,343,801	(2,296,584)	22,227,609	.XXX.
Citibank New York, NY					158,653,938	8,081,783	6,997,055	.XXX.
JP Morgan New York, NY					25,748,832	91,532,115	87,105,308	.XXX.
UM Bank Kansas City, MO					(10,296,642)	(7,644,222)	(1,236,915)	.XXX.
Wells Fargo Lincoln, NE					35,699,756	36,286,998	50,861,768	.XXX.
US Bank New York, NY					42,000	7,174,674	115,223,664	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						.XXX.
0199999. Totals - Open Depositories	XXX	XXX			212,191,685	133,134,764	281,178,489	.XXX.
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						.XXX.
0299999. Totals - Suspended Depositories	XXX	XXX						.XXX.
0399999. Total Cash on Deposit	XXX	XXX			212,191,685	133,134,764	281,178,489	.XXX.
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				.XXX.
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX			212,191,685	133,134,764	281,178,489	.XXX.

