

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2022**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2022



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022
OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 (Current) 4734 (Prior) NAIC Company Code 82200 Employer's ID Number 95-2496321

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

Country of Domicile United States of America

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

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

Statutory Home Office 215 10th Street, Suite 1100 Des Moines, IA, US 50308

Main Administrative Office 215 10th Street, Suite 1100 Des Moines, IA, US 50308

Mail Address 215 10th Street, Suite 1100 Des Moines, IA, US 50308

Primary Location of Books and Records 215 10th Street, Suite 1100 Des Moines, IA, US 50308

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Carrie Jo Thomas, 515-393-3890

OFFICERS

President, Director & Chairman Robert Michael Arena Jr. SVP, Associate General Counsel, Secretary Kathryn Lauren Freund
Chief Financial Officer David Allen Jacoby Chief Legal Officer and GC Samuel Ramos

OTHER

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

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr., Peter John Rugele, Hanben Kim Lee, Manu Sareen, Paula Genevieve Nelson, Eric David Todd

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 2nd day of November, 2022 Jennifer Coggins

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



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	7,853,252,348		7,853,252,348	8,580,751,464
2. Stocks:				
2.1 Preferred stocks	20,232,000		20,232,000	
2.2 Common stocks	586,791,452		586,791,452	580,261,612
3. Mortgage loans on real estate:				
3.1 First liens	883,606,684		883,606,684	1,022,801,576
3.2 Other than first liens	113,779,801		113,779,801	
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 (\$ 313,877,723), cash equivalents (\$ 142,744,735) and short-term investments (\$ 7,475,794)	464,098,252		464,098,252	144,464,659
6. Contract loans (including \$ premium notes)	265,897,877	3,978,894	261,918,983	210,549,197
7. Derivatives	179,457,976		179,457,976	149,871,052
8. Other invested assets	303,464,307	270	303,464,037	336,227,277
9. Receivables for securities	110,468,620		110,468,620	93,505,108
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,781,049,317	3,979,164	10,777,070,153	11,118,431,946
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	80,438,620		80,438,620	127,712,038
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	15,663,758	8,552,143	7,111,615	4,492,173
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	22,217,598		22,217,598	23,396,294
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	76,368,236		76,368,236	80,843,223
16.2 Funds held by or deposited with reinsured companies	1,234,596,898		1,234,596,898	1,232,838,310
16.3 Other amounts receivable under reinsurance contracts	87,519,285	13,811,659	73,707,626	85,737,085
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	107,759,362		107,759,362	
18.2 Net deferred tax asset				
19. Guaranty funds receivable or on deposit	1,144,306		1,144,306	1,167,385
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	6,016,742	6,016,742		
25. Aggregate write-ins for other than invested assets	25,873,175	200,355	25,672,820	34,366,768
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,438,647,297	32,560,063	12,406,087,234	12,708,985,222
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,438,647,297	32,560,063	12,406,087,234	12,708,985,222
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	15,184,799		15,184,799	18,563,412
2502. Third Party Receivable	10,470,021		10,470,021	5,969,298
2503. Miscellaneous Accounts Receivable	218,355	200,355	18,000	
2598. Summary of remaining write-ins for Line 25 from overflow page				9,834,058
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	25,873,175	200,355	25,672,820	34,366,768

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$6,162,509,857 less \$ included in Line 6.3 (including \$ Modco Reserve).....	6,162,509,857	5,995,110,137
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	531,672,219	617,990,574
4. Contract claims:		
4.1 Life	20,834,657	52,364,334
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$313,493 and coupons \$ due and unpaid	313,493	
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco).....	6,079,095	6,392,380
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	935,890	1,323,462
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 \$19,451,842 assumed and \$50,786,455 ceded	70,238,297	141,431,709
9.4 Interest Maintenance Reserve	334,498,334	395,676,324
10. Commissions to agents due or accrued-life and annuity contracts \$5,990,183 , accident and health \$ and deposit-type contract funds \$	5,990,183	6,290,939
11. Commissions and expense allowances payable on reinsurance assumed	170,919	173,150
12. General expenses due or accrued	8,853,089	9,513,088
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(1,758,856)	2,212,185
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		10,548,946
15.2 Net deferred tax liability	35,716,401	4,359,679
16. Unearned investment income	5,284,344	
17. Amounts withheld or retained by reporting entity as agent or trustee		
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	60,371,912	45,212,636
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	209,161	59,003,407
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	124,013,719	102,117,324
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	6,388,244	10,563,651
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,836,652,264	3,753,773,046
24.08 Derivatives	144,951,716	23,904,107
24.09 Payable for securities	139,798,254	73,522,068
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	108,635,777	444,858,970
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,602,358,969	11,756,342,116
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,602,358,969	11,756,342,116
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	926,818,899	926,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(125,590,634)	23,324,207
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)	801,228,265	950,143,106
38. Totals of Lines 29, 30 and 37	803,728,265	952,643,106
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,406,087,234	12,708,985,222
DETAILS OF WRITE-INS		
2501. Derivative Collateral	84,130,000	402,281,704
2502. Litigation Reserves	3,394,913	11,240,000
2503. DXC Deferred Liability	20,901,346	30,076,170
2598. Summary of remaining write-ins for Line 25 from overflow page	209,518	1,261,096
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	108,635,777	444,858,970
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	338,501,210	338,940,933	519,356,757
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	266,170,291	444,535,765	632,169,709
4. Amortization of Interest Maintenance Reserve (IMR)	17,940,082	14,102,746	19,215,648
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	16,117,788	16,194,228	21,424,002
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	848,384	650,667	878,941
9. Totals (Lines 1 to 8.3)	639,577,755	814,424,339	1,193,045,056
10. Death benefits	125,339,829	142,861,151	179,870,912
11. Matured endowments (excluding guaranteed annual pure endowments)	10,300	13,432	19,742
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,475,945	1,615,725	2,101,608
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	153,772,378	207,298,860	250,471,436
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	7,308,708	3,422,899	5,459,458
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	167,399,720	199,927,030	403,864,054
20. Totals (Lines 10 to 19)	455,306,880	555,139,097	841,787,209
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	46,400,078	50,580,771	79,660,832
22. Commissions and expense allowances on reinsurance assumed	1,381,439	2,302,179	3,588,660
23. General insurance expenses and fraternal expenses	76,769,696	52,690,222	90,738,359
24. Insurance taxes, licenses and fees, excluding federal income taxes	14,084,951	17,189,051	19,478,452
25. Increase in loading on deferred and uncollected premiums	(884,937)	440,964	(281,391)
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	63,534,583	176,442,700	240,705,010
28. Totals (Lines 20 to 27)	656,592,690	854,784,984	1,275,677,131
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(17,014,935)	(40,360,645)	(82,632,075)
30. Dividends to policyholders and refunds to members	4,042,576	3,870,712	4,718,934
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(21,057,511)	(44,231,357)	(87,351,009)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(110,778,137)	(7,909)	(27,358,937)
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)	89,720,626	(44,223,448)	(59,992,072)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 28,681,989 (excluding taxes of \$ (11,487,819) transferred to the IMR)	(76,397,014)	44,834,482	66,415,369
35. Net income (Line 33 plus Line 34)	13,323,612	611,034	6,423,297
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	952,643,106	849,595,942	849,595,942
37. Net income (Line 35)	13,323,612	611,034	6,423,297
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 23,209,435	(113,431,212)	118,783,760	158,114,535
39. Change in net unrealized foreign exchange capital gain (loss)	15,226,653	1,580,788	1,124,181
40. Change in net deferred income tax	(54,566,157)	(7,605,844)	(45,296,093)
41. Change in nonadmitted assets	(2,323,049)	(1,387,479)	(1,212,091)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(21,896,395)	(20,076,399)	3,540,125
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(8,869,288)	(8,842,083)	(11,265,365)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	23,620,995	(16,165,099)	(8,381,425)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(148,914,841)	66,898,678	103,047,164
55. Capital and surplus, as of statement date (Lines 36 + 54)	803,728,265	916,494,620	952,643,106
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	802,599	685,443	248,731
08.302. Miscellaneous Income	23,958	23,897	33,485
08.303. Assumed Adj IMR Gains	21,827	(58,673)	596,725
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	848,384	650,667	878,941
2701. Funds Withheld Miscellaneous Expense	58,127,783	171,266,221	233,795,036
2702. Financing Fee	5,406,800	5,176,479	6,909,974
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	63,534,583	176,442,700	240,705,010
5301. Tax Sharing	15,474,532	(15,199,306)	(7,415,634)
5302. Prior year correction	8,146,463	(965,793)	(965,791)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	23,620,995	(16,165,099)	(8,381,425)

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

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	356,393,193	373,147,777	553,108,759
2. Net investment income	64,568,045	420,447,508	601,078,043
3. Miscellaneous income	27,213,011	28,840,303	28,823,242
4. Total (Lines 1 to 3)	448,174,249	822,435,588	1,183,010,044
5. Benefit and loss related payments	386,155,261	394,269,927	454,347,482
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	207,729,761	348,467,315	494,245,099
8. Dividends paid to policyholders	4,042,368	3,915,214	5,178,876
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	9,242,646	206,331	23,892,953
10. Total (Lines 5 through 9)	607,170,036	746,858,787	977,664,410
11. Net cash from operations (Line 4 minus Line 10)	(158,995,787)	75,576,801	205,345,634
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,731,948,098	1,388,948,271	2,104,639,662
12.2 Stocks	3,480,000	129,210,330	167,658,415
12.3 Mortgage loans	293,151,388	45,956,988	55,785,537
12.4 Real estate			
12.5 Other invested assets	27,488,296	60,670,378	102,565,473
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	49,312,674	(41,175,180)	57,974,268
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,105,380,456	1,583,610,787	2,488,623,355
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,036,907,137	2,173,235,012	3,173,936,809
13.2 Stocks	20,000,000	(37,696,751)	(1,360,916)
13.3 Mortgage loans	264,411,498		15,221,440
13.4 Real estate			
13.5 Other invested assets	5,930,606	18,183,429	15,974,183
13.6 Miscellaneous applications	(90,605,226)	2,212,723	136,628,789
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,236,644,015	2,155,934,413	3,340,400,305
14. Net increase (or decrease) in contract loans and premium notes	52,154,440	(50,727,653)	(49,693,500)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	816,582,001	(521,595,973)	(802,083,450)
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			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(86,318,355)	636,787	(56,953)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(251,634,266)	214,250,286	235,617,424
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(337,952,621)	214,887,073	235,560,471
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	319,633,593	(231,132,099)	(361,177,345)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	144,464,659	505,642,003	505,642,004
19.2 End of period (Line 18 plus Line 19.1)	464,098,252	274,509,904	144,464,659
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Settled cession of reinsurance via reduction to reinsurance payable	19,640,071	37,581,642	37,581,642
20.0002. Remitted bonds to settle ceded reinsurance obligations	(7,507,849)		
20.0003. Investment cash free exchange of bonds	(11,790,190)	(12,063,683)	(12,767,646)
20.0004. Investment cash free exchange of other invested assets			(3,662,564)

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	536,197,529	537,866,474	799,293,519
3. Ordinary individual annuities	2,200	2,200	2,200
4. Credit life (group and individual)			
5. Group life insurance	10,935	11,649	129,791
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	536,210,664	537,880,323	799,425,510
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	536,210,664	537,880,323	799,425,510
14. Deposit-type contracts	185,000,000		
15. Total (Lines 13 and 14)	721,210,664	537,880,323	799,425,510
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$19,074,624 for the period ended September 30, 2022 and decreased by \$3,029,389 for the period ended December 31, 2021, respectively and the Company's statutory surplus increased by \$58,457,836 and decreased by \$277,948,054 as of September 30, 2022 and December 31, 2021, respectively.

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

	SSAP #	F/S Page	F/S Line #	09/30/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 13,323,612	\$ 6,423,297
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(19,074,624)	(3,029,389)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 32,398,236</u>	<u>\$ 9,452,686</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 803,728,265	\$ 952,643,106
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	58,457,836	(277,948,054)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 745,270,429</u>	<u>\$ 1,230,591,160</u>

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

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

C. Accounting Policy

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

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

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

Notes to the Financial Statements

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

During 2022, corrections were made to 2021 balances resulting in a \$7,930,592 increase in Funds Withheld NII Assumed and an decrease of \$7,930,592 in the Ceded Reinsurance Payable from Affiliates. In accordance with SSAP No. 3 - Accounting Changes and Corrections of Errors, the net of tax impact of these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus of \$7,930,592 for the year ended December 31, 2022.

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2022 were 10.05% and 2.50%.
- (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 100.00% .
- (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 883,606,684	\$ 113,779,801	\$ 997,386,485
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 1,022,801,576	\$	\$ 1,022,801,576
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

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

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

(7) Allowance for credit losses - None

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

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

- (1) Loan-backed and structured securities (“LBASS”) are valued and reported in accordance with Statement of Statutory Accounting Principles (“SSAP”) 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments (“OTTI”) using current cash flow assumptions. The Company recognized \$1,417,392 OTTI charges on loan-backed securities as of September 30, 2022 and \$206,000 OTTI charges were recognized as of December 31, 2021.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - Not Applicable
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(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
..05609MDE2	\$ 110,478	\$ 107,305	\$ 3,173	\$ 107,305	\$ 107,305	.....03/31/2022
..BGA05E9R9	43,263,686	43,098,095	165,591	43,098,095	43,098,095	.....03/31/2022
..63940EAB6	26,601,323	26,323,900	277,423	26,323,900	26,323,900	.....06/30/2022
..41164LAA7	19,629,072	19,470,228	158,844	19,470,228	19,470,228	.....06/30/2022
..64033MAC2	9,364,773	9,048,190	316,583	9,048,190	9,048,190	.....06/30/2022
..BGA05E9R9	38,631,451	38,414,032	217,419	38,414,032	38,414,032	.....06/30/2022
..41164LAA7	19,050,546	18,953,252	97,294	18,953,252	16,493,366	.....09/30/2022
..41161PA86	6,921,599	6,797,758	123,841	6,797,758	6,720,880	.....09/30/2022
..16679BAA9	5,909,599	5,852,375	57,224	5,852,375	5,313,588	.....09/30/2022
Total			\$ 1,417,392			

- (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..... \$ (98,256,479)
 - 2. 12 months or longer..... (21,960,833)
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months..... \$ 1,052,774,359
 - 2. 12 months or longer..... 131,308,313
- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security’s underlying collateral, d) the payment structure of the security and e) the length of time and extent to which the fair value has been less than amortized cost of the security.

- E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable
- J. Real Estate - Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	99,726,467				99,726,467	6,960,000	92,766,467		99,726,467	0.805	0.807
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	31,120,000				31,120,000	34,600,000	(3,480,000)		31,120,000	0.251	0.252
j. On deposit with states	7,201,102				7,201,102	3,461,959	3,739,143		7,201,102	0.058	0.058
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	803,760,469				803,760,469	930,543,136	(126,782,667)		803,760,469	6.484	6.501
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 941,808,038	\$	\$	\$	\$ 941,808,038	\$ 975,565,095	\$ (33,757,057)	\$	\$ 941,808,038	7.598 %	7.618 %

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 84,130,000	\$ 84,130,000	0.679 %	0.681 %
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	\$ 84,130,000	\$ 84,130,000	0.679 %	0.681 %
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	\$	\$	%	%
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)			\$ 84,130,000	0.725 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)			\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	09/30/2022	12/31/2021	09/30/2022	12/31/2021	09/30/2022	12/31/2021
(1) Bonds - amortized cost	1	1	\$ 2,010,931	\$ 2,034,333	\$ 1,995,754	\$ 2,064,494
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	1	1	\$ 2,010,931	\$ 2,034,333	\$ 1,995,754	\$ 2,064,494

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of September 30, 2022 and December 31, 2021, respectively.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of \$0 and \$0 in joint ventures, partnerships, or limited liability companies as of September 30, 2022 and December 31, 2021, respectively.

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of September 30, 2022 and December 31, 2021 respectively.

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying value of derivative assets were \$34,506,259 and \$125,966,945 as of September 30, 2022 and December 31, 2021, respectively.
- (3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the contract expiration date.
- (4) Derivative contracts with financing premiums - Not Applicable
- (5) Net gain or loss recognized - Not Applicable
- (6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable
- (7) During Q4, 2021, the Company has designated bond forwards to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended September 30, 2022, the bond forwards were recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the bond forward associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2022 and 2023 and is expected to affect earnings until 2051. There was \$46,535,616 of AFS securities purchased for the year ended September 30, 2022. .
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

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

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

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

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

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities who are indirectly controlled by KKR. Those investments are disclosed in General Interrogatories 14.2, and in footnote 10B, if applicable.

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

On June 22, 2022, the Company purchased \$61.40 million of investment grade liquid bonds from Commonwealth Annuity and Life Insurance Company, an affiliate of the Company, for cash.

On June 21, 2022, the Company exchanged \$225.00 million of short to intermediate duration bonds and notes to Forethought Life Insurance Company, an affiliate of the Company, for intermediate to long duration bonds.

On April 26, 2022, the Company sold \$92.20 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliate of the Company, in exchange for cash.

On April 12, 2022, the Company sold \$99.26 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliate of the Company, in exchange for cash.

On March 3, 2022, the Company agreed to purchased \$1,130,600,000 of notes from Lightning 2022-1 Financing L.P. ("Lightning"), and Thunderbird 2022-1 Financing L.P. ("Thunderbird"), entities which are indirectly under the control of KKR. As of September 30, 2022, the Company owned \$81,972,758 of notes from these entities.

During 2021, bonds and cash with an aggregate value of \$115,692,592 were transferred between the Company and Forethought Insurance Company, an affiliated of the Company.

On July 12th, 2021, the Company entered into an agreement with Husky Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$88,840,130 and \$107,187,489 for the periods ended September 30, 2022 and December 31, 2021, respectively.

On July 12, 2021, the Company entered into an agreement with Bobcat Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$89,185,979 and \$106,218,605 for the periods ended September 30, 2022 and December 31, 2021, respectively.

On July 9, 2021, Forethought Life Insurance Company, an affiliate of the Company, issued a loan of \$150,000,000 at a rate of 0.12% per annum, with a maturity date of August 30, 2021 to the Company. On August 30, 2021, Forethought Life Insurance Company extended the maturity date of the loan to September 30, 2021.

Notes to the Financial Statements

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

On May 26, 2021, Forethought Life Insurance Company, an affiliate of the Company, purchased assets comprising notes backed by student loans, commercial mortgage-backed securities, collateralized loan obligations, and asset-backed securities totaling \$117,170,000 from the Company in exchange for cash.

On April 13, 2021, Forethought Life Insurance Company, an affiliate of the Company, issued a note with a principal sum of \$150,000,000 to the Company at a rate per annum equal to 0.12%, with a maturity date of May 31, 2021.

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

D. Amounts Due to or From Related Parties

As of September 30, 2022, and December 31, 2021, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$6,388,244 and \$10,563,651 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR Credit Advisors LLC. KKR Credit Advisors provides investment management services across the Company. The Company recorded expenses for these agreements of \$17,238,027 and \$16,340,270 for the periods ended September 30, 2022 and December 31, 2021, respectively.

In relation to management of captive insurance companies, affiliated entities provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$5,425,207 and \$6,902,260 payable at September 30, 2022 and December 31, 2021, respectively.

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

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 recorded expenses for these agreements of \$97,093,374 and \$134,384,995 as of and for the years ended September 30, 2022 and December 31, 2021, respectively.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company - 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) A description of the accounting practice, with a statement that the practice differs from the NAIC statutory accounting practices and procedures

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

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	\$ 596,044,905	\$ 146,356,108	\$ 146,356,108	\$(449,688,797)
CAPE VERITY III	1,365,891,177	378,075,913	378,075,913	(987,815,265)
GOTHAM	163,579,767	29,244,436	29,244,436	(134,335,332)

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

(3) RBC Impact

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

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

Notes to the Financial Statements

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$553,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	21,120,000	21,120,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 31,120,000	\$ 31,120,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 553,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$	\$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	24,600,000	24,600,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 34,600,000	\$ 34,600,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 631,870,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 762,747,949	\$ 803,760,469	\$ 528,000,000
2. Current year general account total collateral pledged	762,747,949	803,760,469	528,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	1,004,530,457	930,543,136	615,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 1,023,474,259	\$ 966,853,999	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,023,474,259	966,853,999	615,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	1,025,734,794	930,543,136	615,000,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1)	(2)	(3)	(4)
	Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	528,000,000	528,000,000		\$ 528,817,706
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 528,000,000</u>	<u>\$ 528,000,000</u>	<u>\$</u>	<u>\$ 528,817,706</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	615,000,000	615,000,000		\$ 615,087,556
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>	<u>\$ 615,087,556</u>

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

	(1)	(2)	(3)
	Total (2+3)	General Account	Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	615,000,000	615,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 615,000,000</u>	<u>\$ 615,000,000</u>	<u>\$</u>

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	09/30/2022	12/31/2021	09/30/2022	12/31/2021	09/30/2022	12/31/2021
a. Service cost	\$ -	\$ 48,414	\$	\$	\$	\$
b. Interest cost	-	230,655				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses	(114,499)	60,420				
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	<u>\$ (114,499)</u>	<u>\$ 339,489</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes

(7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes

(8) Accumulated benefit obligation - No Significant Changes

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

(10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes

Notes to the Financial Statements

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

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

- B. Investment Policies and Strategies of Plan Assets - Not Applicable
- C. Fair Value of Each Class of Plan Assets - Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable
- E. Defined Contribution Plans

In connection with the February 1, 2021 acquisition of Global Atlantic by KKR & Co., Inc., and pursuant to Treasury Regulation § 1.409A-3(j)(4)(ix)(B), on October 22, 2021, the Company's Board approved the termination and liquidation of the non-qualified defined contribution agent pension plans and all benefit plans for its financial professionals with an effective date of December 31, 2021. The Company recorded a net increase in expense of \$5,079,937 at December 31, 2021, related primarily to the present-value true-up to obligations under certain annuity contracts underlying in-payout plan benefits, partially offset by unvested plan forfeitures. As of September 30, 2022, there were \$0 liabilities outstanding under the plans and all amounts payable to participants under the plans had been paid.

Until their termination on December 31, 2021, the Company sponsored certain non-qualified defined contribution pension plans covering career distribution system agents for Accordia, some of which were active plans and others which were closed, legacy plans. The aggregate liability recorded for these pension plans was \$0 and \$21,900,720 at September 30, 2022 and December 31, 2021, respectively. Expenses continued to accrue until December 31, 2021 under the active plans, with expense of \$178,000 recognized for the period ended December 31, 2021. No expenses were recognized during the period ended September 30, 2022.

In connection with the termination and liquidation of the agent pension plans, during the nine month period ended September 30, 2022, the Company settled certain annuity contracts held by agents who had begun to receive periodic distributions under the defined contribution and defined benefit plans. The aggregate payment made to the agents was \$27,189,208, which represented the present-value of the annuity contracts, as determined for value date December 31, 2021 by a 3rd-party actuarial analysis. As of September 30, 2022, there were no liabilities remaining under the plans.

- F. Multiemployer Plans - Not Applicable
- G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 6% employer safe harbor matching contribution. The allocated expense through September 30, 2022 and December 31, 2021 was \$951,537 and \$2,028,646, respectively.

- H. Postemployment Benefits and Compensated Absences - Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

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

- A. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
- B. The Company has no preferred stock authorized.
- C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
- D. No dividends were paid during the quarter.
- E. Within the limitations presented in item (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- F. The unassigned surplus is held for the benefit of the Company's shareholder.
- G. There were no unpaid advances to surplus.
- H. Stock Held for Special Purposes
No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
- I. There were no changes in balances of special surplus.
- J. Unassigned Funds (Surplus)
The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$1,970,389 and \$92,192,166 at September 30, 2022 and December 31, 2021, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company invests in certain joint ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of September 30, 2022 commitments to make additional investments to joint ventures, LLCs, and partnerships total \$12,918,088.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities

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

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

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

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

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$3,394,913 and \$11,240,000 at September 30, 2022 and December 31, 2021, respectively.

F. All Other Contingencies - Not Applicable

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$35,418,750 as of September 30, 2022. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$84,130,000 from counterparties as of September 30, 2022. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$ 1,994,996	\$	\$	\$	\$ 1,994,996
DERIVATIVE ASSETS	53,657	55,749,128			55,802,785
Total assets at fair value/NAV	<u>\$ 2,048,653</u>	<u>\$ 55,749,128</u>	<u>\$</u>	<u>\$</u>	<u>\$ 57,797,781</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ 966,148	\$ 143,985,569	\$	\$	\$ 144,951,717
Total liabilities at fair value	<u>\$ 966,148</u>	<u>\$ 143,985,569</u>	<u>\$</u>	<u>\$</u>	<u>\$ 144,951,717</u>

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

Description	Beginning balance as of 07/01/2022	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2022
a. Assets										
COMMON STOCK	\$ -	\$	\$	\$	\$	\$	\$	\$	\$	\$ -
Total assets	<u>\$ -</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$ -</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended September 30, 2022.

(4) In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of September 30, 2022, the Company has 31 6 rated bonds with a carrying value of \$172,461,213. As of December 31, 2021, the Company has 19 6 rated bonds with a carrying value of \$135,987,796.

The Company does not own any common stock with fair value measurements in level 2 or 3 at September 30, 2022.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	\$ 6,832,902,090	\$ 7,853,252,348	\$ 4,287,862	\$ 3,971,514,071	\$ 2,857,100,157	\$	\$
CML	936,933,151	997,386,485	-	-	936,933,151		
OIA	-	217,954,740	-	-	-		263,747,915
INVESTMENT IN LLC	-	85,509,296	-	-	-		85,509,296
PREFERRED STOCK	20,232,000	20,232,000	-	20,232,000	-		
COMMON STOCK	33,114,996	33,114,996	1,994,996	-	31,120,000		
INVESTMENT IN SUB	-	553,676,456	-	-	-		553,676,456
SHORT-TERM INVESTMENTS	7,475,812	7,475,794	-	-	7,475,812		
CASH AND EQUIVALENTS	456,622,458	456,622,458	456,622,458	-	-		
DERIVATIVES	266,974,196	179,457,976	53,657	266,920,539	-		
TOTAL ASSETS	8,554,254,703	10,404,682,549	462,958,973	4,258,666,610	3,832,629,120		902,933,667
DERIVATIVE LIABILITIES	144,951,717	144,951,717	966,148	143,985,569	-		
TOTAL LIABILITIES	144,951,717	144,951,717	966,148	143,985,569	-		

D. Not Practicable to Estimate Fair Value

As of September 30, 2022, the Company owns 11 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	\$ 13,657,058	%		1
BA Common Stock	5,730,532			1
BA Common Stock	11,781,154			1
BA Common Stock	3,381,955			1
BA Common Stock	4,229,729			1
BA Common Stock	138,189,355			1
BA Common Stock	213,613			1
BA Common Stock	86,564,420			1
BA Common Stock	100			1
Common Stock	553,676,456			2
Common Stock	85,509,296			3

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Explanations

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

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

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of \$7,201,102 and \$3,461,959 as of September 30, 2022 and December 31, 2021, were on deposit with government authorities or trustees as required by law.

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

The Company's largest single life insurance policy face value as of September 30, 2022 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 30, 2022 or December 31, 2021

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

F. Subprime-Mortgage-Related Risk Exposure

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

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

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than- Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 4,076,112	\$ 3,945,079	\$ 3,475,244	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	<u>\$ 4,076,112</u>	<u>\$ 3,945,079</u>	<u>\$ 3,475,244</u>	<u>\$</u>

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through November 11, 2022.

COVID-19

The COVID-19 outbreak is currently impacting the United States and many countries around the world. Due to the recent and rapidly evolving nature of these events, the Company is unable to estimate the full impact at this time. However, at this time, the Company does not believe the situation will materially impact the Company's liability or capital position.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

Notes to the Financial Statements

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

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

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

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

NO

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

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended September 30, 2022, the Company's assumed participating policies were approximately 1.68% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending September 30, 2022 and the year ended December 31, 2021 was \$4,042,576 and \$4,718,934, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

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

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

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

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

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [X] No []
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001404912
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 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	2	3
Name of Entity	NAIC Company Code	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. 12/31/2019
- 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). 06/24/2021
- 6.4 By what department or departments?
Iowa Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC	Simsbury, CT	NO	NO	NO	YES
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	NO	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC	Philadelphia, PA	NO	NO	NO	YES
KKR Credit Advisors (US) LLC	San Francisco, CA	NO	NO	NO	YES
KKR Capital Markets LLC	New York, NY	NO	NO	NO	YES
KKR Alternative Investment Management Unlimited Company	Dublin, Ireland	NO	NO	NO	YES
MCS Capital Markets LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 216,594,928 | \$ 259,998,866 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 541,193,115 | \$ 553,676,456 |
| 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) | \$ 757,788,043 | \$ 813,675,322 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes No
- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 997,386,485
- 1.14 Total Mortgages in Good Standing \$ 997,386,485
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$
- 1.32 Residential Mortgages \$
- 1.33 Commercial Mortgages \$
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$
- 1.42 Residential Mortgages \$
- 1.43 Commercial Mortgages \$
- 1.44 Total Mortgages in Process of Foreclosure \$
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 997,386,485
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

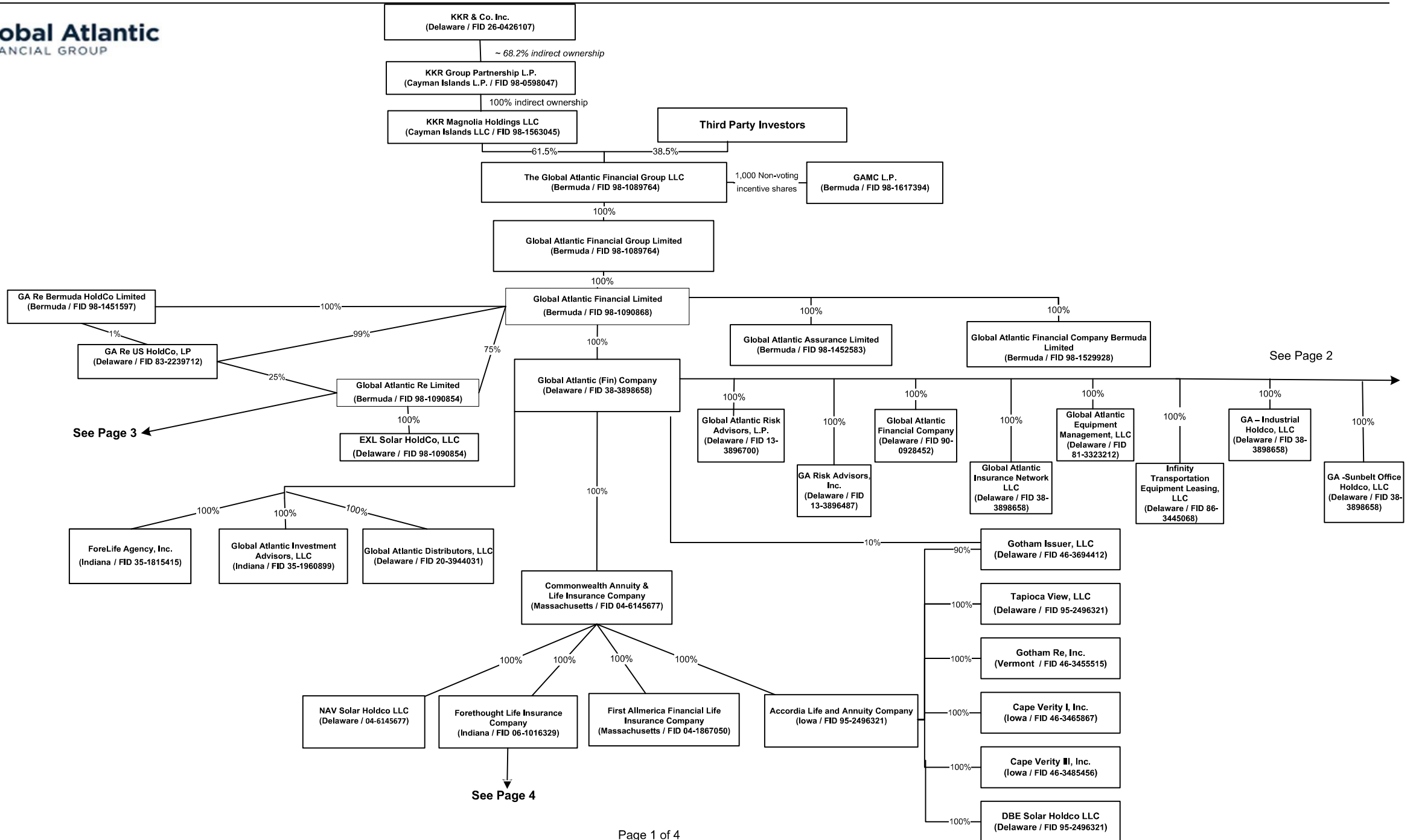
States, Etc.	1	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts		
1. Alabama	AL	L	4,709,786				4,709,786	
2. Alaska	AK	L	310,712				310,712	
3. Arizona	AZ	L	15,872,837				15,872,837	
4. Arkansas	AR	L	1,473,059				1,473,059	
5. California	CA	L	116,470,617				116,470,617	
6. Colorado	CO	L	13,658,744	2,200			13,660,944	
7. Connecticut	CT	L	4,061,374				4,061,374	
8. Delaware	DE	L	2,877,452				2,877,452	
9. District of Columbia	DC	L	305,581				305,581	
10. Florida	FL	L	38,154,080				38,154,080	
11. Georgia	GA	L	9,718,169				9,718,169	
12. Hawaii	HI	L	8,630,103				8,630,103	
13. Idaho	ID	L	11,810,141				11,810,141	
14. Illinois	IL	L	18,963,785				18,963,785	
15. Indiana	IN	L	8,538,428				8,538,428	
16. Iowa	IA	L	15,972,847				15,972,847	185,000,000
17. Kansas	KS	L	2,968,296				2,968,296	
18. Kentucky	KY	L	5,151,566				5,151,566	
19. Louisiana	LA	L	9,747,428				9,747,428	
20. Maine	ME	L	750,699				750,699	
21. Maryland	MD	L	6,670,428				6,670,428	
22. Massachusetts	MA	L	4,852,139				4,852,139	
23. Michigan	MI	L	11,174,594				11,174,594	
24. Minnesota	MN	L	12,864,890				12,864,890	
25. Mississippi	MS	L	3,713,665				3,713,665	
26. Missouri	MO	L	4,389,425				4,389,425	
27. Montana	MT	L	212,741				212,741	
28. Nebraska	NE	L	3,728,767				3,728,767	
29. Nevada	NV	L	7,033,189				7,033,189	
30. New Hampshire	NH	L	1,286,504				1,286,504	
31. New Jersey	NJ	L	33,205,614				33,205,614	
32. New Mexico	NM	L	1,225,962				1,225,962	
33. New York	NY	N	4,374,592				4,374,592	
34. North Carolina	NC	L	17,347,256				17,347,256	
35. North Dakota	ND	L	846,200				846,200	
36. Ohio	OH	L	15,684,797				15,684,797	
37. Oklahoma	OK	L	3,614,460				3,614,460	
38. Oregon	OR	L	2,455,965				2,455,965	
39. Pennsylvania	PA	L	12,908,419				12,908,419	
40. Rhode Island	RI	L	558,056				558,056	
41. South Carolina	SC	L	6,080,739				6,080,739	
42. South Dakota	SD	L	3,184,026				3,184,026	
43. Tennessee	TN	L	8,171,544				8,171,544	
44. Texas	TX	L	40,494,818				40,494,818	
45. Utah	UT	L	11,690,537				11,690,537	
46. Vermont	VT	L	172,531				172,531	
47. Virginia	VA	L	7,685,472				7,685,472	
48. Washington	WA	L	7,344,774				7,344,774	
49. West Virginia	WV	L	822,145				822,145	
50. Wisconsin	WI	L	5,733,098				5,733,098	
51. Wyoming	WY	L	1,009,779				1,009,779	
52. American Samoa	AS	N	1,326				1,326	
53. Guam	GU	N						
54. Puerto Rico	PR	N	304,295				304,295	
55. U.S. Virgin Islands	VI	N	9,067				9,067	
56. Northern Mariana Islands	MP	N	984				984	
57. Canada	CAN	N	28,134				28,134	
58. Aggregate Other Aliens	OT	XXX	1,589,038				1,589,038	
59. Subtotal	XXX		532,615,674	2,200			532,617,874	185,000,000
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		2,756,928				2,756,928	
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		792,835				792,835	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		536,165,437	2,200			536,167,637	185,000,000
96. Plus Reinsurance Assumed	XXX		44,386,321				44,386,321	
97. Totals (All Business)	XXX		580,551,758	2,200			580,553,958	185,000,000
98. Less Reinsurance Ceded	XXX		245,084,268	2,200			245,086,468	
99. Totals (All Business) less Reinsurance Ceded	XXX		335,467,490				335,467,490	185,000,000
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		1,589,038				1,589,038	
58002.	XXX							
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,589,038				1,589,038	
9401.	XXX							
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX							

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....50
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
 N - None of the above - Not allowed to write business in the state.....7

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

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

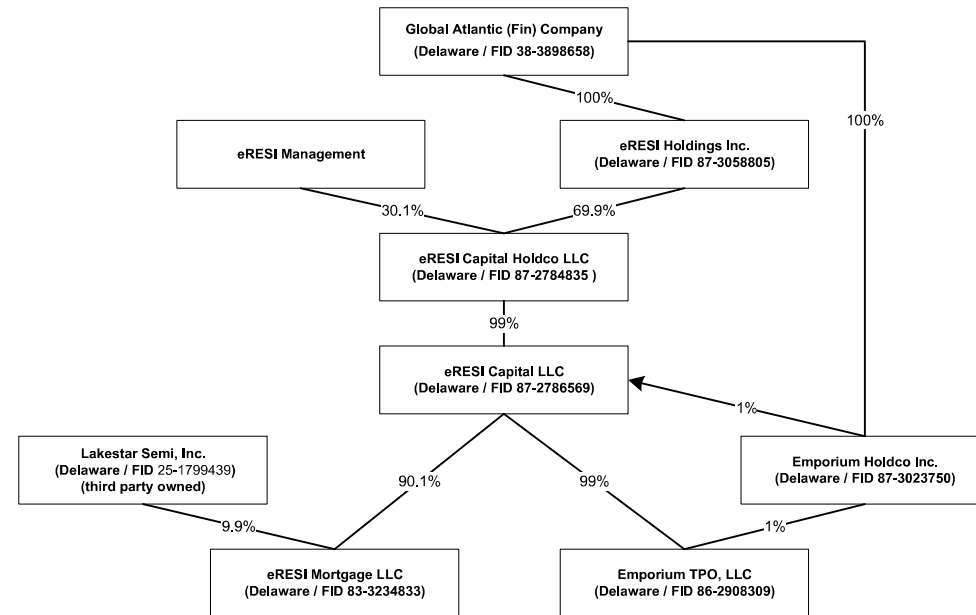


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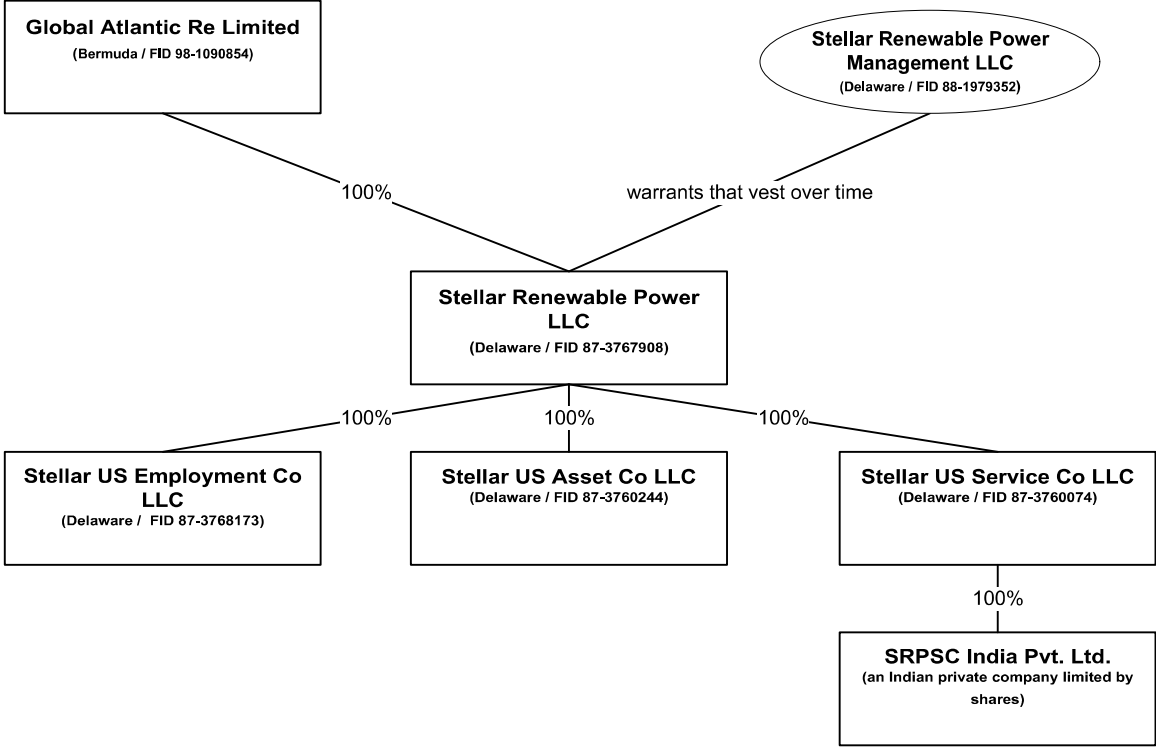
See Page 2

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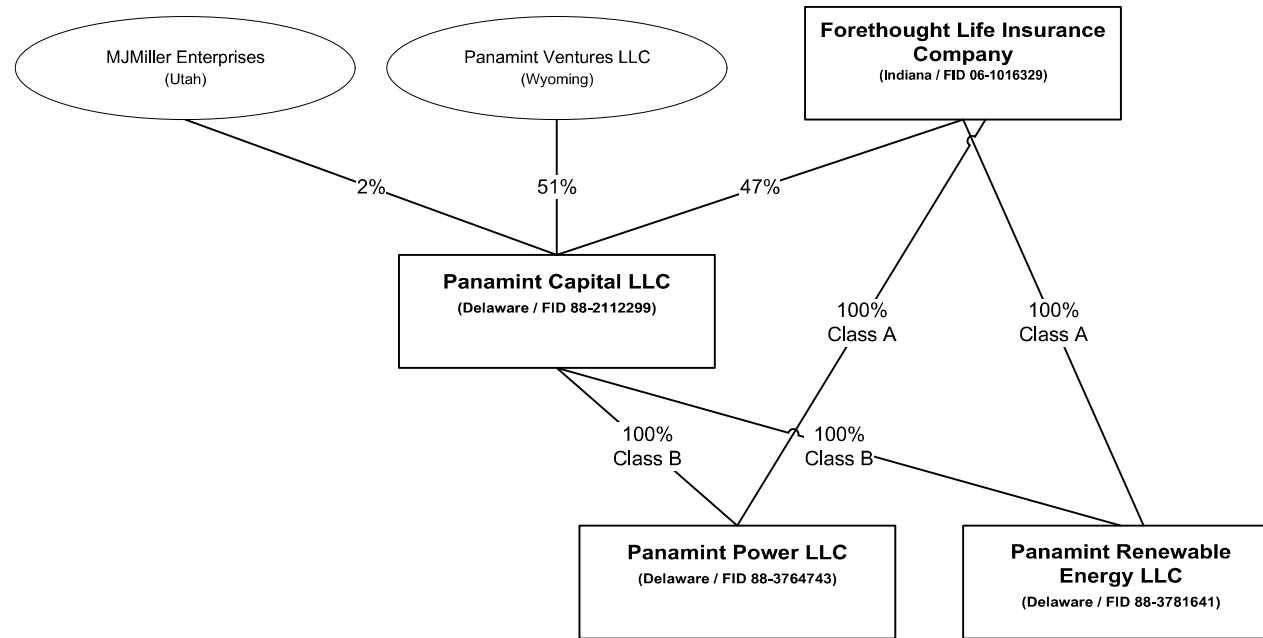
**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART**



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company
SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			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	.NIA	Global Atlantic Financial Limited	Ownership	75.000	The Global Atlantic Financial Group LLC		
			98-1090854				Global Atlantic Re Limited	.BMJ	.NIA	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				GA Industrial Holdco LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			38-3898658				GA Sunbelt Office Holdco, LLC	.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	61.500	KKR Group Partnership L.P.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	.BMJ	.NIA	Third Party Investors	Ownership	38.500	Third Party Investors		
			98-1563045				KKR Magnolia Holdings LLC	.CYM	.NIA	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047				KKR Group Partnership L.P.	.CYM	.NIA	KKR & Co. Inc.	Ownership	68.200	KKR & Co. Inc.		
3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	.MA	.IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	.MA	.IA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	62200	95-2496321				Accordia Life and Annuity Company	.IA	.RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	10.000	The Global Atlantic Financial Group LLC		
			46-3694412				Gotham Issuer, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	90.000	The Global Atlantic Financial Group LLC		
			95-2496321				DBE Solar Holdco LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	.VT	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			95-2496321				Tapioca View, LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	.IA	.IA	Accordia Life and Annuity Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			35-1960899				Global Atlantic Investment Advisors, LLC	.IN	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			20-3944031				Global Atlantic Distributors, LLC	.DE	.NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
3891	Global Atlantic Grp	91642	35-1815415		1554348		ForeLife Agency, Inc	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC		
			06-1016329			Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC			
			81-3323212			Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC			
			86-3445068			Infinity Transportation Equipment Leasing, 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			Nav Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	The Global Atlantic Financial Group LLC			
			87-3058805			eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC			
			87-2784835			eRESI Capital Holdco LLC	DE	NIA	eRESI Holdings Inc.	Ownership	69.900	The Global Atlantic Financial Group LLC			
			87-2784835			eRESI Capital Holdco LLC	DE	NIA	eRESI Management	Ownership	30.100	The Global Atlantic Financial Group LLC			
			87-2786569			eRESI Capital LLC	DE	NIA	eRESI Capital Holdco LLC	Ownership	99.000	The Global Atlantic Financial Group LLC			
			87-2786569			eRESI Capital LLC	DE	NIA	Emporium Holdco Inc.	Ownership	1.000	The Global Atlantic Financial Group LLC			
			87-3023750			Emporium Holdco Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	The Global Atlantic Financial Group LLC			
			83-3234833			eRESI Mortgage LLC	DE	NIA	eRESI Capital LLC	Ownership	90.100	The Global Atlantic Financial Group LLC			
			86-2908309			Emporium TPO, LLC	DE	NIA	eRESI Capital LLC	Ownership	99.000	The Global Atlantic Financial Group LLC			
			86-2908309			Emporium TPO, LLC	DE	NIA	Emporium Holdco Inc.	Ownership	1.000	The Global Atlantic Financial Group LLC			
			88-3767908			Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	The Global Atlantic Financial Group LLC			
			87-3768173			Stellar US Employment Co LLC	DE	NIA	Stellar Renewal Power Management LLC	Ownership	100.000	The Global Atlantic Financial Group LLC			
			87-3760244			Stellar US Asset Co LLC	DE	NIA	Stellar Renewal Power Management LLC	Ownership	100.000	The Global Atlantic Financial Group LLC			
			87-3760074			Stellar US Service Co LLC	DE	NIA	Stellar Renewal Power Management LLC	Ownership	100.000	The Global Atlantic Financial Group LLC			
									SRPSC India Pvt. Ltd.	IND	NIA	Stellar US Service Co LLC	Ownership	100.000	The Global Atlantic Financial Group LLC
			88-2112299		Panamint Capital LLC	DE	NIA	Forethought Life insurance Company	Influence			The Global Atlantic Financial Group LLC			
			88-2112299		Panamint Capital LLC	DE	NIA	Panamint Ventures LLC	Influence			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? (Yes/No)	*
			88-2112299				Panamint Capital LLC	DE	NIA	MJ Miller Enterprises	Influence		The Global Atlantic Financial Group LLC		
			88-3764743				Panamint Power LLC	DE	NIA	Forethought Life insurance Company	Influence		The Global Atlantic Financial Group LLC		
			88-3781641				Panamint Renewable Energy	DE	NIA	Forethought Life insurance Company	Influence		The Global Atlantic Financial Group LLC		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? 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
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Explanation:

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

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. TPA Funding Deposit				9,834,058
2597. Summary of remaining write-ins for Line 25 from overflow page				9,834,058

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous Liabilities	118,217	1,022,107
2505. Accounts Payable	91,301	238,989
2597. Summary of remaining write-ins for Line 25 from overflow page	209,518	1,261,096

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,022,801,576	1,063,757,396
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	253,444,783	15,221,440
2.2 Additional investment made after acquisition	10,966,715	
3. Capitalized deferred interest and other		
4. Accrual of discount	1,114,233	929,502
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	2,528,427	(714,927)
7. Deduct amounts received on disposals	293,151,388	55,785,537
8. Deduct amortization of premium and mortgage interest points and commitment fees	317,861	606,299
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)	997,386,485	1,022,801,576
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	997,386,485	1,022,801,576
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	997,386,485	1,022,801,576

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	336,227,547	352,730,066
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	5,696,370	
2.2 Additional investment made after acquisition	234,236	19,636,747
3. Capitalized deferred interest and other		
4. Accrual of discount		561
5. Unrealized valuation increase (decrease)	(19,125,550)	69,217,158
6. Total gain (loss) on disposals	7,920,000	871,052
7. Deduct amounts received on disposals	27,488,296	106,228,037
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	303,464,307	336,227,547
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	303,464,037	336,227,277

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	9,161,013,077	7,910,553,566
2. Cost of bonds and stocks acquired	1,049,057,256	3,154,757,914
3. Accrual of discount	11,016,279	31,372,459
4. Unrealized valuation increase (decrease)	3,900,791	106,576,444
5. Total gain (loss) on disposals	6,940,256	252,405,948
6. Deduct consideration for bonds and stocks disposed of	1,729,087,049	2,286,426,640
7. Deduct amortization of premium	8,025,199	28,667,963
8. Total foreign exchange change in book/adjusted carrying value	(33,122,218)	(4,977,437)
9. Deduct current year's other than temporary impairment recognized	1,417,392	206,000
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		25,624,786
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,460,275,801	9,161,013,077
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,460,275,801	9,161,013,077

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,518,218,619	192,673,672	271,369,258	38,321,736	4,673,737,868	4,518,218,619	4,477,844,769	4,909,504,803
2. NAIC 2 (a)	3,130,168,533	53,605,580	53,843,629	(48,692,312)	3,209,899,212	3,130,168,533	3,081,238,172	3,459,978,788
3. NAIC 3 (a)	91,070,671	12,801,167	2,262,377	(1,456,534)	81,753,988	91,070,671	100,152,927	64,744,801
4. NAIC 4 (a)	21,755,704	149,212	498,945	(1,861,635)	22,978,227	21,755,704	19,544,336	24,280,014
5. NAIC 5 (a)	2,018,852			(7,921)	2,550,375	2,018,852	2,010,931	2,034,333
6. NAIC 6 (a)	140,071,615	37,455,806	1,071,095	(3,995,113)	148,846,965	140,071,615	172,461,213	120,208,729
7. Total Bonds	7,903,303,994	296,685,437	329,045,304	(17,691,779)	8,139,766,635	7,903,303,994	7,853,252,348	8,580,751,468
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	20,468,000			(236,000)		20,468,000	20,232,000	
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	20,468,000			(236,000)		20,468,000	20,232,000	
15. Total Bonds and Preferred Stock	7,923,771,994	296,685,437	329,045,304	(17,927,779)	8,139,766,635	7,923,771,994	7,873,484,348	8,580,751,468

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

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

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	7,475,794	xxx	7,475,812	20,175	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		11,881,795
2. Cost of short-term investments acquired	21,582,030	
3. Accrual of discount	(18)	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	14,106,218	11,881,795
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,475,794	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	7,475,794	

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)	119,136,764
2. Cost Paid/(Consideration Received) on additions	167,250,861
3. Unrealized Valuation increase/(decrease)	(66,063,954)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	74,550,642
6. Considerations received/(paid) on terminations	133,550,618
7. Amortization	(179,349,346)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	53,444,401
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	35,418,750
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	35,418,750

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	6,830,181
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	(912,491)
3.12 Section 1, Column 15, prior year	6,830,181
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	(7,742,672)
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)	(7,742,672)
4.1 Cumulative variation margin on terminated contracts during the year	(51,553,025)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(51,553,025)
4.23 SSAP No. 108 adjustments	(51,553,025)
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)	(912,491)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(912,491)

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.....	35,418,750
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(912,491)
3.	Total (Line 1 plus Line 2).....	34,506,259
4.	Part D, Section 1, Column 6.....	207,679,921
5.	Part D, Section 1, Column 7.....	(173,173,662)
6.	Total (Line 3 minus Line 4 minus Line 5).....	.....
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(22,303,451)
8.	Part B, Section 1, Column 13.....	(912,491)
9.	Total (Line 7 plus Line 8).....	(23,215,942)
10.	Part D, Section 1, Column 9.....	149,957,720
11.	Part D, Section 1, Column 10.....	(173,173,662)
12.	Total (Line 9 minus Line 10 minus Line 11).....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	139,807,950
14.	Part B, Section 1, Column 20.....	948,008
15.	Part D, Section 1, Column 12.....	140,755,958
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	79,166,005	478,190,037
2. Cost of cash equivalents acquired	3,721,038,026	4,941,590,567
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,657,459,212	5,340,614,599
7. Deduct amortization of premium	84	
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)	142,744,735	79,166,005
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	142,744,735	79,166,005

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
5300220A1	Salt Lake City		UT		02/15/2022	3.550		215,992	77,216,034
5300221A0	San Jose		CA		02/15/2022	3.523		971,617	83,210,266
5300222A9	Anaheim		CA		02/15/2022	3.550		460,154	78,822,260
5300224	San Diego		CA		06/02/2022	5.560		508,325	6,323,940
5300226	Salt Lake City		UT		08/29/2022	5.500	3,039,238		14,340,000
0599999. Mortgages in good standing - Commercial mortgages-all other							3,039,238	2,156,088	259,912,500
0899999. Total Mortgages in good standing							3,039,238	2,156,088	259,912,500
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							3,039,238	2,156,088	259,912,500

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					13 Total Foreign Exchange Change in Book Value	14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						
805143401	Phoenix	AZ		07/11/2012	08/01/2022	24,978,885		103,470			103,470	25,067,174	25,067,174				
805143179	Salem	OR		08/01/2007	07/28/2022	3,884,573						3,884,573	3,884,573				
805143344	Huntington Beach	CA		01/31/2012	07/26/2022	12,952,466		164,179			164,179	13,116,645	13,116,645				
0199999. Mortgages closed by repayment						41,815,924		267,649			267,649	42,068,392	42,068,392				
805161908	Decatur	GA		11/14/2016		170,422						170,422	170,422				
805151289	San Pedro	CA		03/19/2015		36,901		1			1	36,902	36,902				
805172228	Mesa	AZ		12/11/2017		48,755						48,755	48,755				
805151297	Santa Clara	CA		03/19/2015		48,288		1			1	48,289	48,289				
805151313	Vancouver	WA		03/19/2015		31,752		1			1	31,753	31,753				
805151305	Vancouver	WA		03/19/2015		27,450		1			1	27,450	27,450				
805151370	Dallas	TX		07/10/2015		195,501						195,501	195,501				
805172384	Skokie	IL		02/21/2018		52,465		2			2	55,057	55,057				
805161718	Brownstown	MI		09/15/2016		285,493						285,493	285,493				
805181179	San Antonio	TX		04/24/2018		93,494						93,494	93,494				
805143336	Vancouver	WA		01/06/2012		99,622		(1,670)			(1,670)	97,952	97,952				
805143310	Tempe	AZ		10/31/2011		139,725		(446)			(446)	139,279	139,279				
805143369	Plymouth	MN		04/02/2012		76,253		1,177			1,177	77,430	77,430				
805151008	Costa Mesa	CA		03/19/2015		18,147						18,147	18,147				
805143351	Ankeny	IA		04/18/2013		81,345		3,861			3,861	85,206	85,206				
805181310	New Castle	PA		07/13/2018		42,272						42,272	42,272				
805161882	Homewood	AL		10/03/2016		120,257						120,257	120,257				

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	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
805181328	Hermitage	PA		07/13/2018		52,027						52,028	52,028			
805143476	Ankeny	IA		03/05/2012		16,667		1,083				17,750	17,750			
805143492	Franklin	NJ		03/18/2008		102,573		(586)			(586)	101,987	101,987			
805151727	Bellevue	WA		10/09/2015		20,531						20,531	20,531			
80515128A	San Pedro	CA		08/30/2018		15,636						15,636	15,636			
805162138	Austin	TX		11/02/2016		89,684						89,684	89,684			
5300070	Conway	AR		12/04/2019		190,139		49			49	190,188	190,188			
5300071	Conway	AR		12/05/2019		435,999		109			109	436,107	436,107			
805181989	Indian Land	SC		08/28/2018		57,605						57,605	57,605			
80515129A	Santa Clara	CA		08/30/2018		8,186						8,186	8,186			
805151461	Bonita Springs	FL		07/30/2015		76,082						76,082	76,082			
805142478	Chattanooga	TN		03/11/2015		49,724						49,724	49,724			
805142486	Goodlettsville	TN		03/12/2015		87,513						87,513	87,513			
805142452	West Covina	CA		02/04/2015		45,679						45,679	45,679			
805171113	Manhattan Beach	CA		03/02/2017		181,700						181,700	181,700			
80515100A	Costa Mesa	CA		08/30/2018		5,722						5,722	5,722			
805151990	Lexington	KY		12/14/2015		246,986						246,986	246,986			
805195112	Los Angeles	CA		09/06/2017		60,381						60,381	60,381			
805195054	Alhambra	CA		06/23/2017		55,125						55,125	55,125			
80515130A	Vancouver	WA		08/30/2018		6,596						6,597	6,597			
805195096	Vancouver	WA		08/10/2017		44,101		2			2	44,103	44,103			
805162419	Luterville	MD		02/28/2017		82,840		275			275	83,115	83,115			
805162385	Hamilton Township	NJ		12/29/2016		55,440						55,440	55,440			
805162328	Dallas	TX		12/09/2016		66,945						66,945	66,945			
805195161	Ashburn	VA		12/21/2018		33,344						33,343	33,343			
805162351	Nashville	TN		01/18/2017		125,040						125,040	125,040			
80515131A	Vancouver	WA		08/30/2018		8,442						8,442	8,442			
805195153	Tampa	FL		12/14/2018		50,165		(45)			(45)	50,120	50,120			
805143161	Shakopee	MN		12/07/2007		135,117		(423)			(423)	134,694	134,694			
805143138	Durango	CO		07/20/2006		414,834		(19,301)			(19,301)	395,533	395,533			
805143294	Berkeley	CA		06/30/2011		178,528		4,736			4,736	183,264	183,264			
805181047	Portland	OR		03/12/2018		53,963						53,963	53,963			
805143286	Madison	WI		09/01/2011		21,261		353			353	21,614	21,614			
805182383	Delray Beach	FL		12/17/2018		31,318						31,318	31,318			
5300003	Irving	TX		10/02/2017		96,950		8			8	96,958	96,958			
805152162	Tuscaloosa	AL		12/16/2015		82,609						82,609	82,609			
805161320	Santa Monica	CA		06/01/2016		168,933						168,933	168,933			
805161387	Seattle	WA		06/28/2016		116,988						116,988	116,988			
5300220A1	Salt Lake City	UT		02/15/2022								2,937,521	2,937,521			
805162369	Santa Monica	CA		02/06/2017		47,855		(3,885)			(3,885)	12,346,029	12,128,297		(217,733)	(217,733)
0299999 - Mortgages with partial repayments						5,187,369		(14,696)			(14,696)	20,414,843	20,197,111		(217,733)	(217,733)
0599999 - Totals						47,003,293		252,953			252,953	62,483,235	62,265,502		(217,733)	(217,733)

E02.1

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	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
		3 City	4 State									
BGA06B-EP-2	LENNAR CORPORATION		US	Lennar Multifamily BTC Venture GP, LLC		11/12/2015			35,209		1,405,028	4.540
1999999. Joint Venture Interests - Common Stock - Unaffiliated									35,209		1,405,028	XXX
4899999. Total - Unaffiliated									35,209		1,405,028	XXX
4999999. Total - Affiliated												XXX
5099999 - Totals									35,209		1,405,028	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value					15 Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16 Consid- eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest- ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De- crease)	10 Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11 Current Year's Other Than 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
BGA06B-EP-2	LENNAR CORPORATION		US	Capital Distribution	11/12/2015	08/18/2022	114,024						114,024	114,024				578,440
1999999. Joint Venture Interests - Common Stock - Unaffiliated													114,024	114,024				578,440
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1		US	Direct	07/20/2015	09/20/2022	3,462,297						3,462,297	3,462,297				427,978
BGA12A-6G-5	DB WORKING CAPITAL FACILITY POOL 4 - ABS		US	Reclass to Schedule DA	06/14/2022	09/30/2022							5,696,370	5,696,370				
2999999. Collateral Loans - Unaffiliated													9,158,667	9,158,667				427,978
4899999. Total - Unaffiliated													9,272,691	9,272,691				1,006,418
4999999. Total - Affiliated																		
5099999 - Totals													9,272,691	9,272,691				1,006,418

E03

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TG-3	UNITED STATES TREASURY		.07/20/2022	BARCLAY INVESTMENTS, INC.		99,008	105,000	.550	1.A
912810-TJ-7	UNITED STATES TREASURY		.09/26/2022	CITADEL SECURITIES LLC		1,746,094	2,000,000	7,011	1.A
0109999999. Subtotal - Bonds - U.S. Governments						1,845,102	2,105,000	7,561	XXX
00191V-AB-6	APS 152 1M2 - CMO/RMBS		.07/01/2022	Direct		10,843	10,843		1.D FM
03836W-AC-7	ESSENTIAL UTILITIES INC		.08/10/2022	Mizuho Securities USA, Inc.		9,366,574	8,290,000	95,513	2.B FE
040555-CY-8	ARIZONA PUBLIC SERVICE CO		.07/25/2022	JEFF GA		3,152,935	3,500,000	59,500	1.G FE
06406R-AR-8	BANK OF NEW YORK MELLON CORP		.08/04/2022	RBC CAPITAL MARKETS, LLC		1,199,619	1,200,000	330	1.E FE
07274N-AQ-6	BAYER US FINANCE I LLC		.08/10/2022	AMHERST PIERPONT SECURITIES LLC		9,367,773	8,000,000	49,833	2.B FE
09540@-AB-2	BLUE EAGLE 2020-1B CLASS B		.07/01/2022	CREDIT		12,375	12,375		1.C PL
09540@-AC-0	BLUE EAGLE 2020-1B CLASS C		.07/01/2022	CREDIT		6,375	6,375		1.F PL
09540@-AD-8	BLUE EAGLE 2020-1B CLASS D		.07/01/2022	CREDIT		375	375		2.B PL
09540@-AE-6	BLUE EAGLE 2020-1B CLASS E		.07/01/2022	CREDIT		1,500	1,500		3.B PL
09543*-AA-3	BLUE EAGLE 2021-1H TRANCHE A		.07/08/2022	CREDIT		1,060,000	1,060,000		1.A PL
09543*-AB-1	BLUE EAGLE 2021-1H TRANCHE B		.07/08/2022	CREDIT		268,000	268,000		1.C PL
09543*-AC-9	BLUE EAGLE 2021-1H TRANCHE C		.07/08/2022	CREDIT		138,000	138,000		1.F PL
09543*-AD-7	BLUE EAGLE 2021-1H TRANCHE D		.07/08/2022	CREDIT		136,000	136,000		2.B PL
09543*-AE-5	BLUE EAGLE 2021-1H TRANCHE E		.07/08/2022	CREDIT		132,000	132,000		3.B PL
09543#-AA-9	BLUE EAGLE 2021-2A CLASS A	B.	.09/27/2022	CREDIT		8,574,215	8,554,995		1.A PL
09543#-AB-7	BLUE EAGLE 2021-2A CLASS B	B.	.09/27/2022	CREDIT		2,533,291	2,527,612		1.C PL
09543#-AC-5	BLUE EAGLE 2021-2A CLASS C	B.	.09/27/2022	CREDIT		1,558,948	1,555,454		1.F PL
09543#-AD-3	BLUE EAGLE 2021-2A CLASS D	B.	.09/27/2022	CREDIT		1,364,080	1,361,022		2.B PL
09543#-AE-1	BLUE EAGLE 2021-2A CLASS E	B.	.09/27/2022	CREDIT		1,558,948	1,555,454		3.B PL
09544#-AA-8	BLUE EAGLE 2021-2B CLASS A	D.	.08/24/2022	CREDIT		571,922	571,922		1.A PL
09544#-AB-6	BLUE EAGLE 2021-2B CLASS B	D.	.08/24/2022	CREDIT		168,977	168,977		1.C PL
09544#-AC-4	BLUE EAGLE 2021-2B CLASS C	D.	.08/24/2022	CREDIT		103,986	103,986		1.F PL
09544#-AD-2	BLUE EAGLE 2021-2B CLASS D	D.	.08/24/2022	CREDIT		90,988	90,988		2.B PL
09544#-AE-0	BLUE EAGLE 2021-2B CLASS E	D.	.08/24/2022	CREDIT		103,986	103,986		3.B PL
09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		.09/01/2022	CREDIT		12,314,329	12,276,748		1.A PL
09544*-AA-0	BLUE EAGLE 2021-3B CLASS A		.09/14/2022	CREDIT		19,327,261	19,293,616		1.A PL
09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		.09/01/2022	CREDIT		3,638,324	3,627,221		1.C PL
09544*-AB-8	BLUE EAGLE 2021-3B CLASS B		.09/14/2022	CREDIT		5,710,327	5,700,387		1.C PL
09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		.09/01/2022	CREDIT		2,238,969	2,232,136		1.F PL
09544*-AC-6	BLUE EAGLE 2021-3B CLASS C		.09/14/2022	CREDIT		3,514,047	3,507,930		1.F PL
09544*-AD-6	BLUE EAGLE 2021-3A CLASS D		.09/01/2022	CREDIT		1,959,098	1,953,119		2.B PL
09544*-AD-4	BLUE EAGLE 2021-3B CLASS D		.09/14/2022	CREDIT		3,074,791	3,069,439		2.B PL
09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		.09/01/2022	CREDIT		2,238,969	2,232,136		3.B PL
09544*-AE-2	BLUE EAGLE 2021-3B CLASS E		.09/14/2022	CREDIT		3,514,047	3,507,930		3.B PL
09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		.09/23/2022	CREDIT		27,031,054	27,005,259		1.A PL
09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		.09/23/2022	CREDIT		7,986,448	7,978,827		1.C PL
09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		.09/23/2022	CREDIT		4,914,737	4,910,047		1.F PL
09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		.09/23/2022	CREDIT		4,300,395	4,296,291		2.B PL
09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		.09/23/2022	CREDIT		4,914,737	4,910,047		3.B PL
125523-AK-6	CIGNA CORP		.07/25/2022	JEFF GA		4,547,595	4,500,000	24,500	2.A FE
126408-HJ-5	CSX CORP		.08/04/2022	Direct		491,144	500,000	8,075	2.A FE
20030N-CE-9	COMCAST CORP		.08/10/2022	GS GA		9,557,228	8,491,000	94,321	1.G FE
260543-CR-2	DOW CHEMICAL CO		.08/10/2022	AMHERST PIERPONT SECURITIES LLC		5,128,246	4,000,000	43,783	2.B FE
26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		.09/01/2022	INFINITY		84,646	84,646		1.F PL
26362#-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		.09/01/2022	INFINITY		62,580	62,580		1.F PL
26444H-AF-8	DUKE ENERGY FLORIDA LLC		.08/10/2022	J.P. MORGAN SECURITIES INC.		18,397,049	15,712,000	47,660	1.F FE
33773B-AR-9	FISERV INC		.08/04/2022	Direct		544,499	550,000	7,893	2.B FE
666807-BN-1	NORTHROP GRUMMAN CORP		.08/04/2022	Direct		526,314	550,000	943	2.A FE
75004#-AA-2	RS RENTAL I II - SENIOR - ABS		.09/26/2022	RESIDENTIAL		19,650,984	19,650,984		1.E PL
85917P-AB-3	STERIS IIRISH FINCO UNLIMITED CO	C.	.08/10/2022	GS GA		5,708,965	5,507,965	82,031	2.B FE
88579Y-BC-4	3M CO		.08/04/2022	Direct		499,256	500,000	7,049	1.E FE
904764-AH-0	UNILEVER CAPITAL CORP		.08/04/2022	Direct		4,383,912	3,700,000	47,905	1.E FE

E04

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		09/23/2022	CREDIT		12,266,218	12,254,493		6.
BGA0W6-TE-3	RS RENTAL - AVENUE ONE - ABS		09/12/2022	RESIDENTIAL		2,970,146	2,970,146		1.E PL
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		09/01/2022	CREDIT		5,597,422	5,580,340		6.
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		09/14/2022	CREDIT		8,785,118	8,769,826		6.
BGA0WD-KK-3	BLUE EAGLE 2021-2B CLASS R	D.	08/24/2022	CREDIT		259,964	259,964		6.
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R	B.	09/27/2022	CREDIT		3,897,371	3,888,634		6.
BGA0XH-L5-5	RS RENTAL - AVENUE ONE - ABS		09/12/2022	RESIDENTIAL		300,016	300,016		6.
BGA0XL-YZ-6	BLUE EAGLE 2021-1H TRANCHE R		07/08/2022	CREDIT		266,000	266,000		6.
BGA0Y3-EZ-7	SOFI STADIUM		07/26/2022	Direct		5,549,159	7,000,000	117,396	2.B PL
BGA0YL-NP-9	RS RENTAL II - RESID - ABS		09/12/2022	RESIDENTIAL		39,280	39,280		6.
BGA0YL-NQ-7	RS RENTAL II - SENIOR - ABS		09/12/2022	RESIDENTIAL		353,520	353,520		1.E PL
BGA0ZF-U8-1	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		07/05/2022	INFINITY		10,550,984	10,550,984		1.F PL
BGA0ZG-DM-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)		07/05/2022	INFINITY		2,637,746	2,637,746		6.
BGA0ZY-49-7	RS RENTAL III-RESID - ABS		09/26/2022	RESIDENTIAL		2,183,443	2,183,443		6.
BGA10J-6J-2	BLUE EAGLE 2022-1A TRANCHE A		08/10/2022	CREDIT		195,000	195,000		1.A PL
BGA10J-6K-9	BLUE EAGLE 2022-1A TRANCHE B		08/10/2022	CREDIT		52,500	52,500		1.C PL
BGA10J-6L-7	BLUE EAGLE 2022-1A TRANCHE C		08/10/2022	CREDIT		22,500	22,500		1.F PL
BGA10J-6M-5	BLUE EAGLE 2022-1A TRANCHE D		08/10/2022	CREDIT		26,250	26,250		2.B PL
BGA10J-6N-3	BLUE EAGLE 2022-1A TRANCHE E		08/10/2022	CREDIT		26,250	26,250		3.B PL
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		08/10/2022	CREDIT		52,500	52,500		6.
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		08/10/2022	CREDIT		52,500	52,500		6.
BGA10J-6R-4	BLUE EAGLE 2022-1B TRANCHE E		08/10/2022	CREDIT		26,250	26,250		3.B PL
BGA10J-6S-2	BLUE EAGLE 2022-1B TRANCHE D		08/10/2022	CREDIT		26,250	26,250		2.B PL
BGA10J-6T-0	BLUE EAGLE 2022-1B TRANCHE C		08/10/2022	CREDIT		22,500	22,500		1.F PL
BGA10J-6U-7	BLUE EAGLE 2022-1B TRANCHE B		08/10/2022	CREDIT		52,500	52,500		1.C PL
BGA10J-6V-5	BLUE EAGLE 2022-1B TRANCHE A		09/13/2022	CREDIT		382,500	382,500		1.A PL
BGA10J-6W-3	BLUE EAGLE 2022-1C TRANCHE A		09/13/2022	CREDIT		382,500	382,500		1.A PL
BGA10J-6X-1	BLUE EAGLE 2022-1C TRANCHE B		08/10/2022	CREDIT		52,500	52,500		1.C PL
BGA10J-6Y-9	BLUE EAGLE 2022-1C TRANCHE C		08/10/2022	CREDIT		22,500	22,500		1.F PL
BGA10J-6Z-6	BLUE EAGLE 2022-1C TRANCHE D		08/10/2022	CREDIT		26,250	26,250		2.B PL
BGA10J-70-2	BLUE EAGLE 2022-1C TRANCHE E		08/10/2022	CREDIT		26,250	26,250		3.B PL
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		08/10/2022	CREDIT		52,500	52,500		6.
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		08/10/2022	CREDIT		52,500	52,500		6.
BGA10J-73-6	BLUE EAGLE 2022-1D TRANCHE E		08/10/2022	CREDIT		26,250	26,250		3.B PL
BGA10J-74-4	BLUE EAGLE 2022-1D TRANCHE D		08/10/2022	CREDIT		26,250	26,250		2.B PL
BGA10J-75-1	BLUE EAGLE 2022-1D TRANCHE C		08/10/2022	CREDIT		22,500	22,500		1.F PL
BGA10J-76-9	BLUE EAGLE 2022-1D TRANCHE B		08/10/2022	CREDIT		52,500	52,500		1.C PL
BGA10J-77-7	BLUE EAGLE 2022-1D TRANCHE A		09/13/2022	CREDIT		382,500	382,500		1.A PL
BGA10J-9L-4	INFINITY ASSET HOLDINGS 2022-1 A5 - ABS		09/27/2022	INFINITY		1,085,009	1,085,009		1.F PL
BGA11R-FF-1	CARDINAL AIR 2022-1 CLASS A		09/27/2022	INFINITY		1,620,011	1,620,011		1.F PL
BGA11R-FG-9	CARDINAL AIR 2022-1 CLASS B		09/27/2022	INFINITY		85,264	85,264		2.B PL
BGA11R-FH-7	CARDINAL AIR 2022-1 CLASS C		09/27/2022	INFINITY		106,580	106,580		3.B PL
BGA11R-FJ-3	CARDINAL AIR 2022-1 CLASS D		09/27/2022	INFINITY		149,212	149,212		4.B PL
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		07/25/2022	INFINITY		85,264	85,264		6.
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		09/27/2022	INFINITY		85,264	85,264		6.
BGA124-NY-1	MCH SFR EQUITY - PLACEHOLDER - ABS		08/29/2022	RESIDENTIAL		5,040,000	5,040,000		1.D
BGA129-KZ-0	MCH SFR EQUITY RESID - ABS		08/29/2022	RESIDENTIAL		560,000	560,000		6.
BGA12W-VH-7	BLUE EAGLE 2022-1F TRANCHE A		08/29/2022	CREDIT		477,000	477,000		1.A PL
BGA12W-VJ-3	BLUE EAGLE 2022-1F TRANCHE B		08/29/2022	CREDIT		120,600	120,600		1.C PL
BGA12W-VK-0	BLUE EAGLE 2022-1F TRANCHE C		08/29/2022	CREDIT		62,100	62,100		1.F PL
BGA12W-VL-8	BLUE EAGLE 2022-1F TRANCHE D		08/29/2022	CREDIT		61,200	61,200		2.B PL
BGA12W-VM-6	BLUE EAGLE 2022-1F TRANCHE E		08/29/2022	CREDIT		59,400	59,400		3.B PL
BGA12W-VN-4	BLUE EAGLE 2022-1F TRANCHE R		08/29/2022	CREDIT		119,700	119,700		6.
BGA130-RA-6	BLUE EAGLE 2022-1E TRANCHE A		07/25/2022	CREDIT		530,000	530,000		1.A PL
BGA130-RB-4	BLUE EAGLE 2022-1E TRANCHE B		07/25/2022	CREDIT		134,000	134,000		1.C PL

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
BGA130-RC-2	BLUE EAGLE 2022-1E TRANCHE C		.07/25/2022	CREDIT		69,000	69,000		1.F PL
BGA130-RD-0	BLUE EAGLE 2022-1E TRANCHE D		.07/25/2022	CREDIT		68,000	68,000		2.B PL
BGA130-RE-8	BLUE EAGLE 2022-1E TRANCHE E		.07/25/2022	CREDIT		66,000	66,000		3.B PL
BGA130-RF-5	BLUE EAGLE 2022-1E TRANCHE R		.07/25/2022	CREDIT		133,000	133,000		6.
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						286,207,152	279,522,703	686,732	XXX
C5170@-AA-6	Lightning 2021-1 A - ABS	C.	.09/01/2022	SPECIALTY FINANCE		3,174,373	3,174,373		1.G PL
C5170@-AB-4	Lightning 2021-1 B - ABS	C.	.09/01/2022	SPECIALTY FINANCE		478,128	478,128		2.B PL
C8854@-AA-3	THUNDERBIRD 2021-1 A - ABS	C.	.09/01/2022	SPECIALTY FINANCE		4,328,690	4,328,690		1.G PL
C8854@-AB-1	THUNDERBIRD 2021-1 FINANCING L.P - ABS	C.	.09/01/2022	SPECIALTY FINANCE		651,992	651,992		2.B PL
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						8,633,183	8,633,183		XXX
2509999997. Total - Bonds - Part 3						296,685,437	290,260,886	694,293	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						296,685,437	290,260,886	694,293	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
5989999997. Total - Common Stocks - Part 3							XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks							XXX		XXX
5999999999. Total - Preferred and Common Stocks							XXX		XXX
6009999999 - Totals						296,685,437	XXX	694,293	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog- nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4509999999. Total - Preferred Stocks							XXX													XXX	XXX		
	31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	08/30/2022	Direct	34,800.000	3,480,000		3,480,000	3,480,000						3,480,000					231,063	XXX	XXX	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,480,000	XXX	3,480,000	3,480,000						3,480,000						231,063	XXX	XXX
5989999997. Total - Common Stocks - Part 4						3,480,000	XXX	3,480,000	3,480,000						3,480,000						231,063	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						3,480,000	XXX	3,480,000	3,480,000						3,480,000						231,063	XXX	XXX
5999999999. Total - Preferred and Common Stocks						3,480,000	XXX	3,480,000	3,480,000						3,480,000						231,063	XXX	XXX
6009999999 - Totals						354,893,547	XXX	330,043,868	279,889,516	123,645	2,347,490	963,277	1,507,858	881	332,525,304	(3,155)	22,371,398	22,368,243	10,762,126	XXX	XXX		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23															
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)															
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX		
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																						XXX	XXX
SPX/CS/221010/3477.13-4250.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	10/09/2020	10/10/2022	217	923,747	4250.65	61,963		865		30,329																						
SPX/CS/221010/3477.13-4120.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	10/09/2020	10/10/2022	746	3,074,000	4120.94	191,938		2,681		104,096																						
SPX/CS/221010/3477.13-4050.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	10/09/2020	10/10/2022	611	2,473,417	4050.86	146,069		2,040		85,186																						
SPX/CS/221010/3477.13-4509.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	10/09/2020	10/10/2022	146	656,964	4509.3	47,062		657		20,333																						
SPX/CS/221010/3477.13-4016.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	10/09/2020	10/10/2022	595	2,390,894	4016.09	136,622		1,908		83,030																						
SPX/CS/221010/3477.13-3946.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	10/09/2020	10/10/2022	553	2,182,740	3946.54	115,195		1,609		76,988																						
SPX/CS/221025/3465.39-4505.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	168	758,411	4505.01	56,181		1,956		31,285																						
SPX/CS/221025/3465.39-4251.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	277	1,177,724	4251.23	82,178		2,861		51,394																						
SPX/CS/221025/3465.39-4106.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	1,119	4,596,714	4106.9	296,332		10,318		206,550																						
SPX/CS/221025/3465.39-4037.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Citibank,NationalAssociation	E570DZVZ7FF32TWEFA76	10/26/2020	10/25/2022	459	1,853,978	4037.18	113,785		3,962		84,176																						
SPX/CS/221025/3465.39-4002.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	825	3,303,902	4002.53	195,945		6,823		150,432																						
SPX/CS/221025/3465.39-3933.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Citibank,NationalAssociation	E570DZVZ7FF32TWEFA76	10/26/2020	10/25/2022	433	1,703,163	3933.22	92,886		3,234		77,406																						
SPX/CS/221025/3465.39-4435.70	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	349	1,548,535	4435.7	113,963		3,968		64,865																						
SPX/CS/221110/3545.53-4371.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	11/11/2020	11/10/2022	238	1,040,372	4371.12	70,041		3,907		37,742																						
SPX/CS/221110/3545.53-4095.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	11/11/2020	11/10/2022	877	3,592,153	4095.09	205,266		11,451		135,347																						
SPX/CS/221110/3545.53-4585.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	11/11/2020	11/10/2022	205	941,652	4585.74	66,180		3,692		32,676																						
SPX/CS/221110/3545.53-4024.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	11/11/2020	11/10/2022	541	2,176,316	4024.18	115,047		6,418		81,500																						
SPX/CS/221110/3545.53-4130.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	11/11/2020	11/10/2022	298	1,231,851	4130.54	72,748		4,058		46,373																						
SPX/CS/221110/3545.53-4201.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	11/11/2020	11/10/2022	1,405	5,904,471	4201.73	367,199		20,485		220,667																						
SPX/CS/221125/3629.65-4228.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	G5GSEF7VJP5170UK5573	11/25/2020	11/25/2022	458	1,935,686	4228.54	115,643		8,896		59,805																						
SPX/CS/221125/3629.65-4301.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	11/25/2020	11/25/2022	683	2,940,056	4301.64	181,344		13,950		90,281																						
SPX/CS/221125/3629.65-4461.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	G5GSEF7VJP5170UK5573	11/25/2020	11/25/2022	195	869,297	4461.61	58,698		4,515		26,049																						
SPX/CS/221125/3629.65-4192.25	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	G5GSEF7VJP5170UK5573	11/25/2020	11/25/2022	1,431	5,999,497	4192.25	345,945		26,611		185,464																						
SPX/CS/221125/3629.65-4119.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	11/25/2020	11/25/2022	359	1,480,148	4119.65	79,863		6,143		45,464																						
SPX/CS/221125/3629.65-4665.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	G5GSEF7VJP5170UK5573	11/25/2020	11/25/2022	494	2,306,514	4665.82	161,845		12,450		66,444																						
SPX/CS/221209/3668.10-4273.34	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/11/2020	12/09/2022	354	1,513,742	4273.34	90,954		8,777		44,380																						
SPX/CS/221209/3668.10-4163.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/11/2020	12/09/2022	413	1,718,507	4163.29	92,663		8,942		49,807																						

E06

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221209/3668.10-4520.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/11/2020	12/09/2022	216	977,641	4520.92	66,551		6,422		27,905			(25,038)					
SPX/CS/221209/3668.10-4738.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/11/2020	12/09/2022	249	1,178,308	4738.23	83,283		8,037		32,312			(31,333)					
SPX/CS/221209/3668.10-4347.16	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/11/2020	12/09/2022	628	2,729,892	4347.16	172,529		16,650		79,768			(64,910)					
SPX/CS/221209/3668.10-4236.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/11/2020	12/09/2022	1,225	5,189,373	4236.66	301,927		29,137		151,996			(113,592)					
SPX/CS/221223/3703.06-4277.03	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6KMZ0031MB27	12/24/2020	12/23/2022	1,125	4,810,930	4277.03	284,491		33,071		137,842			(107,182)					
SPX/CS/221223/3703.06-4314.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/24/2020	12/23/2022	431	1,860,277	4314.06	113,533		13,198		53,449			(42,774)					
SPX/CS/221223/3703.06-4202.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/24/2020	12/23/2022	650	2,732,986	4202.97	149,773		17,411		77,206			(56,427)					
SPX/CS/221223/3703.06-4388.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6KMZ0031MB27	12/24/2020	12/23/2022	1,353	5,938,912	4388.74	381,340		44,329		170,512			(143,670)					
SPX/CS/221223/3703.06-4739.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/24/2020	12/23/2022	298	1,412,522	4739.92	100,863		11,725		38,576			(38,000)					
SPX/CS/221223/3703.06-4813.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/24/2020	12/23/2022	165	793,265	4813.98	56,932		6,618		21,371			(21,449)					
SPX/CS/221223/3703.06-4561.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	12/24/2020	12/23/2022	147	669,243	4561.41	46,290		5,381		18,837			(17,440)					
SPX/CS/230110/3824.68-4962.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WICGB70D06XZS54	01/08/2021	01/10/2023	224	1,111,039	4962.4	79,295		11,044		21,356			(29,708)					
SPX/CS/230110/3824.68-4341.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WICGB70D06XZS54	01/08/2021	01/10/2023	401	1,741,524	4341.01	95,132		13,250		34,958			(35,641)					
SPX/CS/230110/3824.68-4417.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	87GIMVDQLFKA700JXC56	01/08/2021	01/10/2023	1,092	4,825,134	4417.51	283,868		39,536		98,123			(106,352)					
SPX/CS/230110/3824.68-4532.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WICGB70D06XZS54	01/08/2021	01/10/2023	935	4,237,584	4532.64	271,394		37,799		86,297			(101,679)					
SPX/CS/230110/3824.68-4455.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WICGB70D06XZS54	01/08/2021	01/10/2023	226	1,005,961	4455.75	61,221		8,527		20,506			(22,937)					
SPX/CS/230110/3824.68-4687.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WICGB70D06XZS54	01/08/2021	01/10/2023	400	1,876,521	4687.3	128,466		17,892		37,666			(48,130)					
SPX/CS/230125/3855.36-4569.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	01/25/2021	01/25/2023	748	3,418,593	4569.28	221,238		35,435		70,708			(82,887)					
SPX/CS/230125/3855.36-4375.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	87GIMVDQLFKA700JXC56	01/25/2021	01/25/2023	404	1,768,761	4375.83	96,526		15,460		35,778			(36,164)					
SPX/CS/230125/3855.36-4934.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	01/25/2021	01/25/2023	289	1,428,184	4934.86	104,659		16,763		28,368			(39,211)					
SPX/CS/230125/3855.36-5011.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	01/25/2021	01/25/2023	187	2,588,593	4491.49/5011.97	170,603		11,068		18,332			(25,891)					
SPX/CS/230125/3855.36-4714.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	01/25/2021	01/25/2023	536	2,528,387	4714.65	175,536		28,115		51,789			(65,765)					
SPX/CS/230125/3855.36-4452.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	87GIMVDQLFKA700JXC56	01/25/2021	01/25/2023	915	4,074,502	4452.94	241,965		38,755		83,795			(90,653)					
SPX/CS/230210/3909.88-4379.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BX4P4ROTDBPU41	02/10/2021	02/10/2023	577	2,525,587	4379.07	127,856		23,150		45,306			(47,902)					
SPX/CS/230210/3909.88-4515.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	02/10/2021	02/10/2023	1,450	9,645,237	4495.76/4515.91	567,712		70,219		122,564			(145,299)					
SPX/CS/230210/3909.88-4691.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	02/10/2021	02/10/2023	423	1,983,749	4691.86	132,911		24,065		37,362			(49,795)					
SPX/CS/230210/3909.88-4632.03	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational	784F5XIIPLTWKTBV3E584	02/10/2021	02/10/2023	478	2,216,120	4632.03	143,289		25,944		41,802			(53,684)					
SPX/CS/230224/3829.34-4595.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BX4P4ROTDBPU41	02/25/2021	02/24/2023	606	2,783,284	4595.21	187,640		37,896		77,217			(70,793)					

EO6.1

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230224/3829.34-4288.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	560	2,403,056	4288.86	121,440			24,526		61,465			(45,817)					
SPX/CS/230224/3829.34-4422.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	759	3,358,629	4422.89	199,188			40,229		91,351			(75,151)					
SPX/CS/230224/3829.34-4403.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	629	2,770,694	4403.67	161,185			32,553		74,952			(60,812)					
SPX/CS/230224/3829.34-4535.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	02/25/2021	02/24/2023	616	2,792,139	4535.84	181,507			36,658		77,309			(68,479)					
SPX/CS/230224/3829.34-4710.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) 65GSEF7VJP5170UK5573	02/25/2021	02/24/2023	1,102	5,189,535	4710.12	369,172			74,559		143,223			(139,281)					
SPX/CS/230310/3898.81-4678.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational 784F5XWPLTWKTBV3E584	03/10/2021	03/10/2023	877	4,103,177	4678.57	266,023			59,281		98,107			(99,666)					
SPX/CS/230310/3898.81-4483.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational 784F5XWPLTWKTBV3E584	03/10/2021	03/10/2023	634	2,840,730	4483.59	161,059			35,890		66,423			(60,341)					
SPX/CS/230310/3898.81-4366.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational 784F5XWPLTWKTBV3E584	03/10/2021	03/10/2023	625	2,728,502	4366.67	135,451			30,184		60,446			(50,747)					
SPX/CS/230310/3898.81-4619.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational 784F5XWPLTWKTBV3E584	03/10/2021	03/10/2023	615	2,841,408	4619.11	178,435			39,763		67,863			(66,851)					
SPX/CS/230310/3898.81-4503.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	GoldmanSachsInternational 784F5XWPLTWKTBV3E584	03/10/2021	03/10/2023	1,410	6,347,747	4503.13	366,883			81,688		149,176			(137,338)					
SPX/CS/230324/3909.52-4809.03	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	753	3,621,345	4809.03	247,295			60,181		91,032			(93,038)					
SPX/CS/230324/3909.52-4378.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	634	2,774,756	4378.66	140,224			34,125		64,326			(52,756)					
SPX/CS/230324/3909.52-4691.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	603	2,828,479	4691.42	184,794			44,971		71,477			(69,524)					
SPX/CS/230324/3909.52-4495.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	527	2,371,097	4495.75	136,293			33,168		58,291			(51,276)					
SPX/CS/230324/3909.52-4515.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	858	3,874,648	4515.5	226,776			55,187		95,816			(85,318)					
SPX/CS/230324/3909.52-4629.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	763	3,531,392	4629.27	223,675			54,433		89,028			(84,152)					
SPX/CS/230410/4128.80-4954.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) 65GSEF7VJP5170UK5573	04/12/2021	04/10/2023	846	4,191,558	4954.56	258,614			68,627		56,217			(97,161)					
SPX/CS/230410/4128.80-4890.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) 65GSEF7VJP5170UK5573	04/12/2021	04/10/2023	492	2,406,156	4890.56	144,358			38,307		32,311			(54,235)					
SPX/CS/230410/4128.80-4768.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	04/12/2021	04/10/2023	870	4,148,821	4768.76	230,654			61,207		55,246			(86,656)					
SPX/CS/230410/4128.80-4746.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	04/12/2021	04/10/2023	687	3,260,825	4746.47	178,057			47,250		43,263			(66,896)					
SPX/CS/230410/4128.80-5078.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) 65GSEF7VJP5170UK5573	04/12/2021	04/10/2023	240	1,218,922	5078.84	78,533			20,840		16,197			(29,505)					
SPX/CS/230410/4128.80-4624.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,NationalAssociation-NY B4TYDEB6GKMZ0031MB27	04/12/2021	04/10/2023	501	2,316,754	4624.26	111,452			29,575		29,516			(41,873)					
SPX/CS/230425/4180.17-5016.20	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	664	3,331,191	5016.2	210,975			60,237		41,926			(79,042)					
SPX/CS/230425/4180.17-5153.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	221	1,140,845	5153.28	75,144			21,455		14,223			(28,153)					
SPX/CS/230425/4180.17-4952.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	529	2,619,018	4952.76	161,365			46,072		32,977			(60,456)					
SPX/CS/230425/4180.17-4828.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	745	3,596,681	4828.1	205,213			58,591		44,834			(76,883)					
SPX/CS/230425/4180.17-4805.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	528	2,537,127	4805.6	142,347			40,642		31,496			(53,331)					
SPX/CS/230425/4180.17-4681.79	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	502	2,348,578	4681.79	116,171			33,169		27,975			(43,524)					

E06.2

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230510/4188.43-4816.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.05/10/2021	.05/10/2023	482	2,320,106	4816.4	128,320		39,318		30,180			(48,075)					
SPX/CS/230510/4188.43-4837.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.05/10/2021	.05/10/2023	703	3,399,478	4837.64	191,018		58,529		44,418			(71,565)					
SPX/CS/230510/4188.43-4691.04	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.05/10/2021	.05/10/2023	554	2,599,470	4691.04	126,956		38,900		32,309			(47,564)					
SPX/CS/230510/4188.43-5026.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.05/10/2021	.05/10/2023	284	1,426,556	5026.12	89,005		27,272		18,889			(33,346)					
SPX/CS/230510/4188.43-4962.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.05/10/2021	.05/10/2023	751	3,725,333	4962.26	225,770		69,177		49,295			(84,584)					
SPX/CS/230525/4188.13-5025.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.05/25/2021	.05/25/2023	427	6,913,227	4837.29/5025.76	407,015		44,175		31,649			(50,566)					
SPX/CS/230525/4188.13-4815.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.05/25/2021	.05/25/2023	501	2,410,628	4815.53	135,228		44,260		34,731			(50,663)					
SPX/CS/230525/4188.13-4961.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.05/25/2021	.05/25/2023	522	2,589,014	4961.32	158,670		51,932		38,116			(59,446)					
SPX/CS/230525/4188.13-4690.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.05/25/2021	.05/25/2023	612	2,872,673	4690.71	142,351		46,591		39,345			(53,332)					
SPX/CS/230609/4239.18-5022.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	703	3,532,349	5022.76	214,354		74,649		47,724			(80,645)					
SPX/CS/230609/4239.18-4874.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	527	2,571,173	4874.96	143,989		50,144		33,960			(54,172)					
SPX/CS/230609/4239.18-5087.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	459	2,333,518	5087.02	145,456		50,655		31,577			(54,724)					
SPX/CS/230609/4239.18-4896.25	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/09/2023	773	3,786,228	4896.25	214,389		74,661		50,264			(80,658)					
SPX/CS/230609/4239.18-4747.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	87GCMVQDLFKA700JC56	.06/10/2021	.06/09/2023	486	2,308,963	4747.88	114,046		39,717		28,985			(42,907)					
SPX/CS/230623/4280.70-5268.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.06/25/2021	.06/23/2023	134	706,047	5268.15	45,724		16,842		9,109			(17,227)					
SPX/CS/230623/4280.70-5071.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	659	3,342,244	5071.77	204,518		75,334		43,208			(77,052)					
SPX/CS/230623/4280.70-4944.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	650	3,211,357	4944.21	182,116		67,082		40,770			(68,612)					
SPX/CS/230623/4280.70-4920.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	549	2,702,366	4920.66	150,458		55,421		34,104			(56,685)					
SPX/CS/230623/4280.70-5136.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	871	4,473,797	5136.84	278,867		102,720		57,961			(105,063)					
SPX/CS/230623/4280.70-4794.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.06/25/2021	.06/23/2023	686	3,290,912	4794.38	161,607		59,528		39,427			(60,886)					
SPX/CS/230710/4369.55-4893.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	531	2,599,172	4893.9	126,942		49,573		25,744			(47,625)					
SPX/CS/230710/4369.55-5176.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	476	2,465,077	5176.64	150,438		58,748		26,286			(56,440)					
SPX/CS/230710/4369.55-5243.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	388	2,033,372	5243.46	127,764		49,894		21,734			(47,934)					
SPX/CS/230710/4369.55-5023.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	773	3,882,086	5023.21	214,772		83,872		40,481			(80,577)					
SPX/CS/230710/4369.55-5433.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	549300WCGB70006XZS54	.07/09/2021	.07/10/2023	331	1,800,646	5433.19	118,603		46,316		19,101			(44,497)					
SPX/CS/230710/4369.55-5046.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.07/09/2021	.07/10/2023	759	3,831,040	5046.83	215,600		84,195		40,162			(80,887)					
SPX/CS/230725/4411.79-5211.37	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RH1GCT1XBU11	.07/23/2021	.07/25/2023	139	722,872	5211.37	44,612		18,329		7,417			(16,714)					
SPX/CS/230725/4411.79-4941.20	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	578	2,857,443	4941.2	140,831		57,862		27,173			(52,763)					

E06.3

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230725/4411.79-5294.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	681	3,605,240	5294.15	228,933			94,060		37,158			(85,770)				
SPX/CS/230725/4411.79-5051.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2023	119	600,481	5051.5	33,407			13,726		5,983			(12,516)				
SPX/CS/230725/4411.79-5227.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	758	3,960,603	5227.97	243,987			100,245		40,689			(91,410)				
SPX/CS/230725/4411.79-5095.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	612	3,117,397	5095.62	177,327			72,857		31,422			(66,436)				
SPX/CS/230725/4411.79-5073.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.07/23/2021	.07/25/2023	477	2,419,932	5073.56	135,724			55,765		24,259			(50,850)				
SPX/CS/230810/4436.75-5426.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.07/23/2021	.07/25/2023	174	944,610	5426.82	62,817			25,809		9,713			(23,534)				
SPX/CS/230810/4436.75-4969.16	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	693	3,441,415	4969.16	170,842			73,762		32,442			(64,006)				
SPX/CS/230810/4436.75-5100.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	822	4,194,169	5100.06	236,799			102,239		41,743			(88,717)				
SPX/CS/230810/4436.75-5124.45	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	1,547	7,926,306	5124.45	455,676			196,741		79,395			(170,720)				
SPX/CS/230810/4436.75-5252.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	165	868,591	5252.85	53,996			23,313		8,885			(20,230)				
SPX/CS/230810/4436.75-5257.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	304	1,600,509	5257.55	99,407			42,920		16,379			(37,243)				
SPX/CS/230810/4436.75-5324.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.08/10/2021	.08/10/2023	475	2,531,340	5324.1	161,795			69,856		26,011			(60,617)				
SPX/CS/230825/4496.19-5148.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.08/25/2021	.08/25/2023	155	798,192	5148.14	45,453			20,574		7,213			(17,029)				
SPX/CS/230825/4496.19-5170.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA70QJXC56	.08/25/2021	.08/25/2023	389	5,126,862	5395.43/5170.62	319,771			52,722		18,314			(43,637)				
SPX/CS/230825/4496.19-5035.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA70QJXC56	.08/25/2021	.08/25/2023	469	2,360,289	5035.73	119,519			54,096		20,296			(44,775)				
SPX/CS/230825/4496.19-5193.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA70QJXC56	.08/25/2021	.08/25/2023	712	3,698,361	5193.1	216,394			97,950		33,868			(81,072)				
SPX/CS/230825/4496.19-5327.99	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA70QJXC56	.08/25/2021	.08/25/2023	184	981,052	5327.99	62,878			28,462		9,193			(23,557)				
SPX/CS/230825/4496.19-5314.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.08/25/2021	.08/25/2023	125	664,262	5314.09	42,039			19,029		6,216			(15,750)				
SPX/CS/230908/4458.58-5530.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.08/25/2021	.08/25/2023	142	786,289	5530.71	53,565			24,246		7,400			(20,068)				
SPX/CS/230908/4458.58-5124.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	568	2,911,316	5124.86	169,952			80,453		31,273			(64,030)				
SPX/CS/230908/4458.58-4993.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	564	2,818,270	4993.61	144,436			68,375		28,513			(54,416)				
SPX/CS/230908/4458.58-5283.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	.09/10/2021	.09/08/2023	327	1,729,081	5283.42	113,171			53,574		19,226			(42,637)				
SPX/CS/230908/4458.58-5149.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	547	2,818,901	5149.66	167,914			79,489		30,513			(63,262)				
SPX/CS/230908/4458.58-5350.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	.09/10/2021	.09/08/2023	528	2,827,084	5350.3	189,175			89,555		31,627			(71,273)				
SPX/CS/230908/4458.58-5267.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	.09/10/2021	.09/08/2023	199	1,050,061	5267.08	68,159			32,266		11,650			(25,679)				
SPX/CS/230925/4455.48-5121.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	.09/24/2021	.09/25/2023	662	3,389,877	5121.75	199,877			98,963		39,883			(74,989)				
SPX/CS/230925/4455.48-5279.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	.09/24/2021	.09/25/2023	402	2,122,990	5279.74	138,863			68,754		25,942			(52,098)				
SPX/CS/230925/4455.48-5480.95	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	.09/24/2021	.09/25/2023	137	749,152	5480.95	52,939			26,211		9,261			(19,861)				

E06.4

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230925/4455.48-4990.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/24/2021	09/25/2023	449	2,241,685	4990.14	115,627			57,249		24,745			(43,380)					
SPX/CS/230925/4455.48-5274.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/24/2021	09/25/2023	229	1,208,034	5274.19	78,804			39,017		14,749			(29,565)					
SPX/CS/230925/4455.48-5346.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/24/2021	09/25/2023	279	1,493,837	5346.58	100,697			49,857		18,390			(37,779)					
SPX/CS/230925/4455.48-5146.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02RNE81BXP4R0TD8PU41	09/24/2021	09/25/2023	1,464	7,531,936	5146.08			222,138		89,336			(168,324)					
SPX/CS/221010/4391.34-4547.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2022	233	1,058,305	4547.94			603					(16,223)					
SPX/AVGCS/221010/10/4391.34-4757.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	KB1H1DSPPFMYMCJFXT09	10/08/2021	10/10/2022	303	1,439,654	4757.61			1,318					(35,445)					
SPX/CS/231010/4391.34-5198.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2023	215	1,119,883	5198.01			37,925		17,143			(27,572)					
SPX/AVGCS/221010/10/4391.34-4699.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	KB1H1DSPPFMYMCJFXT09	10/08/2021	10/10/2022	118	555,368	4699.61			470					(12,630)					
SPX/CS/221010/4391.34-4676.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	1YDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	1,496	6,998,025	4676.78			6,497					(174,777)					
SPX/CS/221010/4391.34-4665.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	876GIMVDQLFKA70QJXC56	10/08/2021	10/10/2022	997	4,653,318	4665.8			4,198					(112,927)					
SPX/CS/231010/4391.34-4918.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	1YDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2023	391	1,922,452	4918.3			51,109		26,369			(37,157)					
SPX/CS/221010/4391.34-4588.95	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2022	132	606,967	4588.95			423					(11,379)					
SPX/CS/221010/4391.34-4753.63	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	876GIMVDQLFKA70QJXC56	10/08/2021	10/10/2022	4,684	22,264,795	4753.63			24,572					(660,988)					
SPX/CS/221010/4391.34-4720.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	KB1H1DSPPFMYMCJFXT09	10/08/2021	10/10/2022	15,823	74,694,587	4720.69			76,879		1			(2,068,054)					
SPX/CS/231010/4391.34-5203.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2023	321	1,672,019	5203.74			56,794		25,620			(41,291)					
SPX_INDU_NDX/ARBCS/221010/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	876GIMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,116,450	5,861,363	5.25			34,275		135			(25,826)					
SPX/CS/221010/4391.34-4808.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	876GIMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,618	7,780,143	4808.01			9,431					(253,687)					
SPX/CS/221010/4391.34-4643.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2022	175	812,974	4643.84			24,770		694			(18,664)					
SPX/CS/221010/4391.34-4517.81	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2022	301	1,357,999	4517.81			22,836		640			(17,207)					
SPX/CS/231010/4391.34-5269.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2023	277	1,458,315	5269.61			98,995		22,548			(37,140)					
SPX_INDU_NDX/ARBCS/221010/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	876GIMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,186,232	7,710,508	6.5			41,755		1,170			(31,463)					
SPX/AVGCS/221010/10/4391.34-4709.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	KB1H1DSPPFMYMCJFXT09	10/08/2021	10/10/2022	1,128	5,314,289	4709.71			163,021		4,566			(122,837)					
SPX/CS/231010/4391.34-5048.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	1YDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2023	598	3,018,739	5048.68			178,285		44,345			(66,888)					
SPX/CS/221010/4391.34-4501.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	876GIMVDQLFKA70QJXC56	10/08/2021	10/10/2022	1,978	8,902,387	4501.12			128,108		3,588			(96,529)					
SPX/AVGCS/221010/10/4391.34-4720.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	KB1H1DSPPFMYMCJFXT09	10/08/2021	10/10/2022	500	2,361,841	4720.69			73,602		2,062			(55,459)					
SPX/CS/221010/4391.34-4654.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	1YDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	3,182	14,812,461	4654.82			12,878					(346,419)					
SPX/CS/221010/4391.34-4687.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70D06XZSS4	10/08/2021	10/10/2022	175	819,958	4687.76			28,313		793			(21,334)					
SPX/CS/221010/4391.34-4764.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	1YDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022	395	1,883,489	4764.76			76,552		2,144			(57,682)					

E06.5

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221010/4391.34-4687.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	10/08/2021	10/10/2022	7,071	33,145,159	4687.76	1,127,090			31,571					(849,264)				
SPX/CS/221010/4391.34-4599.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/08/2021	10/10/2022	172	789,347	4599.93	20,557			576					(15,490)				
SPX/CS/221010/4391.34-4819.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	4,407	21,240,451	4819.5	933,031			26,135					(703,040)				
SPX/CS/221010/4391.34-4853.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/08/2021	10/10/2022	264	1,283,602	4853.15	59,687			1,672					(44,975)				
SPX/CS/221007/4391.34-4654.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/08/2021	10/07/2022	160	745,849	4654.82	23,501			465					(17,858)				
SPX/CS/221010/4391.34-4731.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	469	2,221,472	4731.67	84,323			2,362					(63,538)				
SPX/CS/221010/4391.34-4561.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/08/2021	10/10/2022	233	1,061,627	4561.57	23,230			651					(17,504)				
SPX/CS/231010/4391.34-5072.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	10/08/2021	10/10/2023	526	2,670,248	5072	160,677			82,916		39,563			(60,282)				
SPX/AVGCS/221010/10/4391.34-4676.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	10/08/2021	10/10/2022	402	1,880,925	4676.78	54,397			1,524					(40,988)				
SPX_INDU_NDX/ARBCS/221010/10.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	10/08/2021	10/10/2022	2,108,363	16,339,813	7.75	82,226			2,303		256			(61,958)				
SPX/CS/221014/4471.37-4739.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	10/20/2021	10/14/2022	389	1,843,724	4739.65	60,781			2,417					(46,449)				
SPX/CS/221025/4566.48-4908.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	10/25/2021	10/25/2022	15,902	78,062,913	4908.97	2,832,004			197,766		439			(2,127,959)				
SPX_INDU_NDX/ARBCS/221025/25/0.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	CreditSuisse	10/25/2021	10/25/2022	638,835	2,555,340	4	14,565			1,017		64			(10,944)				
SPX/AVGCS/221025/25/4566.48-4863.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	10/25/2021	10/25/2022	504	2,452,454	4863.3	66,988			4,678					(50,334)				
SPX/CS/231025/4566.48-5617.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/25/2021	10/25/2023	147	825,903	5617.53	58,947			31,608		8,705			(22,084)				
SPX/CS/231025/4566.48-5274.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	10/25/2021	10/25/2023	547	2,883,826	5274.28	172,281			92,379		29,036			(64,545)				
SPX/CS/221025/4566.48-5046.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/25/2021	10/25/2022	162	817,055	5046.55	37,336			2,607		5			(28,054)				
SPX/CS/231025/4566.48-5249.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	10/25/2021	10/25/2023	463	2,429,497	5249.65	142,529			76,426		24,254			(53,399)				
SPX_INDU_NDX/ARBCS/221025/25/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	CreditSuisse	10/25/2021	10/25/2022	1,051,642	5,521,121	5.25	29,025			2,027		116			(21,810)				
SPX/CS/221025/4566.48-5000.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	10/25/2021	10/25/2022	21,507	107,542,307	5000.3	4,547,261			317,546		626			(3,416,797)				
SPX/CS/221025/4566.48-4840.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	10/25/2021	10/25/2022	3,660	17,717,269	4840.47	544,900			38,052		95			(409,436)				
SPX/CS/221025/4566.48-4783.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/25/2021	10/25/2022	325	1,555,950	4783.39	40,403			2,821		8			(30,358)				
SPX/AVGCS/221025/25/4566.48-4945.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	10/25/2021	10/25/2022	350	1,733,006	4945.98	52,545			3,669					(39,482)				
SPX/CS/221025/4566.48-4771.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	10/25/2021	10/25/2022	132	631,172	4771.97	15,643			1,092		3			(11,754)				
SPX/CS/231025/4566.48-5479.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	10/25/2021	10/25/2023	406	2,226,670	5479.78	148,853			79,817		23,306			(55,768)				
SPX/CS/221025/4566.48-4874.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	10/25/2021	10/25/2022	7,293	35,552,970	4874.72	1,195,669			83,496		196			(898,422)				
SPX/AVGCS/221025/25/4566.48-4908.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	10/25/2021	10/25/2022	492	2,413,980	4908.97	70,353			4,913					(52,863)				
SPX/CS/221025/4566.48-4697.99	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	10/25/2021	10/25/2022	539	2,532,148	4697.99	42,334			2,956		10			(31,809)				

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDUI_NDX/ARBCS/221025/25/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	CreditSuisse	10/25/2021	10/25/2022	1,872,299	12,169,944	6.5	59,165			4,132		217			(44,456)				
SPX/CS/221025/4566.48-4863.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	10/25/2021	10/25/2022	1,339	6,509,538	4863.3	212,706			14,854		35			(159,827)				
SPX/CS/231025/4566.48-5411.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2023	240	1,299,460	5411.28	86,302			46,276		13,493			(32,333)				
SPX/CS/221025/4566.48-4722.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2022	126	592,820	4722.75	11,579			809		3			(8,700)				
SPX/CS/221025/4566.48-4943.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	10/25/2021	10/25/2022	3,463	17,118,661	4943.21	662,623			46,273		98			(497,893)				
SPX/CS/221025/4566.48-4743.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2022	130	617,715	4743.71	13,498			943		3			(10,143)				
SPX/CS/231025/4566.48-5405.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2023	138	745,681	5405.51	49,387			26,482		7,736			(18,503)				
SPX/CS/221025/4566.48-4731.79	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2022	249	1,178,505	4731.79	24,225			1,692		5			(18,203)				
SPX/CS/231025/4566.48-5114.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	10/25/2021	10/25/2023	489	2,499,300	5114.46	128,759			69,042		23,370			(48,240)				
SPX/AVGCS/221025/25/4566.48-4896.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	10/25/2021	10/25/2022	523	2,558,642	4896.28	73,474			5,131					(55,208)				
SPX/CS/221025/4566.48-4829.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2022	210	1,012,260	4829.05	30,631			2,139		5			(23,016)				
SPX/AVGCS/221025/25/4566.48-4897.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	10/25/2021	10/25/2022	533	2,609,735	4897.55	74,971			5,235					(56,333)				
SPX/CS/221025/4566.48-4851.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	10/25/2021	10/25/2022	1,157	7,614,649	4851.89	252,691			12,436		30			(133,811)				
SPX_INDUI_NDX/ARBCS/221025/25/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	CreditSuisse	10/25/2021	10/25/2022	1,819,140	14,098,335	7.75	63,306			4,421		215			(47,568)				
SPX/CS/221025/4566.48-4681.87	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	10/25/2021	10/25/2022	110	517,086	4681.87	7,666			535		2			(5,760)				
SPX/CS/221025/4566.48-5011.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	10/25/2021	10/25/2022	2,474	12,399,395	5011.72	530,987			37,080		72			(398,982)				
SPX/CS/221026/4574.79-4849.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	10/27/2021	10/26/2022	116	562,516	4849.28	17,554			1,278		3			(13,227)				
SPX/CS/221021/4544.90-4817.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	10/27/2021	10/21/2022	405	1,951,124	4817.59	62,824			3,748		5			(48,010)				
SPX/CS/221027/4551.68-4824.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	10/27/2021	10/27/2022	112	540,463	4824.78	16,928			1,277		5			(12,719)				
SPX/CS/221021/4549.78-4822.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	10/27/2021	10/21/2022	183	882,567	4822.77	28,272			1,687		2			(21,605)				
SPX/CS/221031/4605.38-4881.70	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	11/03/2021	10/31/2022	172	839,652	4881.7	27,302			2,377		9			(20,630)				
SPX/CS/221028/4605.38-4881.70	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	11/03/2021	10/28/2022	285	1,391,285	4881.7	45,087			3,576		10			(34,358)				
SPX/CS/221010/4646.71-5099.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	11/10/2021	10/10/2022	1,346	6,864,898	5099.76	293,987			9,046					(243,331)				
SPX/AVGCS/221110/10/4646.71-4995.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	11/10/2021	11/10/2022	375	1,872,386	4995.21	56,903			6,412					(43,118)				
SPX/CS/221110/4646.71-4867.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	11/10/2021	11/10/2022	145	704,016	4867.43	18,281			2,060		14			(13,852)				
SPX/CS/221110/4646.71-4960.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	11/10/2021	11/10/2022	8,944	44,366,389	4960.36	1,498,276			168,820		1,044			(1,135,313)				
SPX/CS/221110/4646.71-5030.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	11/10/2021	11/10/2022	7,246	36,448,848	5030.06	1,417,550			159,724		904			(1,074,143)				
SPX/CS/221110/4646.71-4814.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	11/10/2021	11/10/2022	125	603,128	4814.92	12,398			1,397		11			(9,394)				

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SPX/CS/231110/4646.71-5366.95	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2023	1,357	7,281,782	5366.95	446,364			249,714		62,955			(167,933)					
SPX/AVGCS/221110/10/4646.71-5037.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	11/10/2021	11/10/2022	219	1,101,098	5037.23	34,951			3,938					(26,484)					
SPX/CS/231110/4646.71-5502.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	11/10/2021	11/10/2023	116	638,234	5502.47	42,956			24,031		5,689			(16,161)					
SPX/CS/221110/4646.71-4995.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	11/10/2021	11/10/2022	20,451	102,155,889	4995.21	3,737,483			421,125		2,476			(2,832,064)					
SPX/CS/221010/4646.71-5134.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	11/10/2021	10/10/2022	239	1,228,015	5134.61	55,566			1,710					(45,992)					
SPX/CS/221110/4646.71-4937.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2022	2,536	12,521,342	4937.13	397,147			44,749		287			(300,937)					
SPX/CS/221110/4646.71-5100.81	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	11/10/2021	11/10/2022	3,503	17,867,314	5100.81	776,397			87,481		458			(588,312)					
SPX/CS/221104/4697.53-4979.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/04/2022	285	1,419,123	4979.38	41,069			4,001		13			(31,655)					
SPX/CS/221110/4646.71-4780.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2022	599	4,746,774	5041.85/4780.22	123,037			5,394		45			(36,276)					
SPX/CS/221110/4646.71-4948.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2022	1,328	6,571,306	4948.75	215,341			24,264		153			(163,174)					
SPX/AVGCS/221110/10/4646.71-4949.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	11/10/2021	11/10/2022	554	2,743,949	4948.75	78,067			8,796					(59,155)					
SPX/CS/221110/4646.71-4827.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2022	5,600	27,033,401	4827.07	580,320			65,388		504			(439,735)					
SPX/CS/221110/4646.71-4816.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	11/10/2021	11/10/2022	109	524,774	4816.84	10,884			1,226		9			(8,247)					
SPX/CS/231110/4646.71-5506.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2023	385	2,121,005	5506.35	142,116			79,506		18,919			(53,468)					
SPX/CS/231110/4646.71-5576.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2023	324	4,867,672	5204.32/5576.05	285,781			69,917		16,241			(47,019)					
SPX/CS/221010/4646.71-5088.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	11/10/2021	10/10/2022	216	1,100,082	5088.15	47,118			1,450					(38,999)					
SPX_INDU_NDX/ARBCS/221110/10/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	11/10/2021	11/10/2022	991,361	5,204,645	5.25	29,543			3,329		202			(22,386)					
SPX/CS/221110/4646.71-5087.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	11/10/2021	11/10/2022	1,561	7,941,367	5087.66	338,719			38,166		202			(256,663)					
SPX_INDU_NDX/ARBCS/221110/10/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	11/10/2021	11/10/2022	1,313,861	10,182,423	7.75	49,401			5,566		308			(37,434)					
SPX/CS/221010/4646.71-4849.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	10/10/2022	1,945	9,431,946	4849	223,250			6,869					(184,782)					
SPX/CS/221110/4646.71-5006.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2022	589	4,610,429	4913.9/5006.83	160,089			12,421		72			(83,532)					
SPX/AVGCS/221110/10/4646.71-4983.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	11/10/2021	11/10/2022	681	3,396,011	4983.6	101,706			11,460					(77,067)					
SPX_INDU_NDX/ARBCS/221110/10/0.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	11/10/2021	11/10/2022	587,051	2,348,204	4	14,207			1,601		105			(10,765)					
SPX/AVGCS/221110/10/4646.71-4971.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	11/10/2021	11/10/2022	108	535,960	4971.98	15,803			1,781					(11,975)					
SPX/CS/221110/4646.71-4855.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	11/10/2021	11/10/2022	172	832,941	4855.78	20,644			2,326		17			(15,643)					
SPX/CS/231110/4646.71-5341.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2023	492	2,626,423	5341.6	157,876			88,322		22,515			(59,937)					
SPX/CS/221110/4646.71-4925.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	11/10/2021	11/10/2022	3,831	18,871,502	4925.51	580,388			65,396		427			(439,787)					
SPX/CS/221010/4646.71-5076.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	11/10/2021	10/10/2022	117	592,496	5076.53	25,001			769					(20,693)					

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDUI_NDX/ARB/CS/221110/10/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/10/2021	1,377,065	8,950,923	6.5	46,958			5,291		307			(35,582)				
SPX/CS/221115/4682.80-4963.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,NationalAssociation	KB1H1DSRPFMYMCFXT09	11/17/2021	140	694,928	4963.77	21,720			2,745		18			(16,412)				
SPX/CS/221111/4682.85-4963.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,NationalAssociation	KB1H1DSRPFMYMCFXT09	11/17/2021	228	1,131,751	4963.82	35,345			4,117		22			(27,010)				
SPX/CS/221125/4701.46-4971.79	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	436	2,165,367	4971.79	65,524			10,123		97			(49,511)				
SPX/AVGCS/221125/25/4701.46-5042.32	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	346	1,742,309	5042.32	52,147			8,056					(39,403)				
SPX/CS/231124/4701.46-5570.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4ROTDBPU41	11/24/2021	497	8,755,977	5159.85/5570.1	448,150			108,457		23,093			(70,471)				
SPX/CS/221125/4701.46-4819.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	133	640,743	4819	9,439			1,458		18			(7,132)				
SPX/CS/221125/4701.46-5018.81	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2021	8,921	44,771,996	5018.81	1,522,457			235,211		2,125			(1,150,396)				
SPX/CS/221125/4701.46-5197.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	138	716,624	5197.83	33,252			5,137		38			(25,126)				
SPX/CS/221125/4701.46-5054.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2021	15,972	80,721,367	5054.07	2,973,550			459,397		3,963			(2,246,868)				
SPX/CS/221125/4701.46-4983.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	876GMVDQLFKA700JXC56	11/24/2021	3,760	18,736,227	4983.55	583,297			90,116		851			(440,750)				
SPX/CS/221125/4701.46-4871.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	109	530,715	4871.65	10,961			1,693		19			(8,282)				
SPX/CS/231124/4701.46-5783.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	133	767,680	5783.3	56,729			32,847		6,527			(21,343)				
SPX/CS/221025/4701.46-4902.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	287	1,407,504	4902.68	33,338			2,557		3			(27,509)				
SPX/AVGCS/221125/25/4701.46-5040.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	238	1,201,569	5040.13	35,867			5,541					(27,101)				
SPX/CS/221025/4701.46-5136.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	274	1,407,343	5136.35	59,772			4,584		3			(49,321)				
SPX/CS/221025/4701.46-5148.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	357	1,840,255	5148.1	79,324			6,083		4			(65,455)				
SPX/AVGCS/221125/25/4701.46-5054.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	331	1,672,325	5054.07	51,025			7,883					(38,556)				
SPX/CS/221125/4701.46-5007.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4ROTDBPU41	11/24/2021	1,200	6,010,461	5007.05	199,785			30,866		281			(150,961)				
SPX/CS/221125/4701.46-5065.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	583	2,953,560	5065.82	112,112			17,321		146			(84,714)				
SPX/CS/221025/4701.46-5195.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4ROTDBPU41	11/24/2021	733	3,807,993	5195.11	172,652			13,240		9			(142,464)				
SPX/AVGCS/221125/25/4701.46-5094.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	223	1,136,911	5094.24	36,304			5,609					(27,432)				
SPX_INDUI_NDX/ARB/CS/221125/25/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	5493000/CSB70D06XZS54	11/24/2021	1,177,946	6,184,217	5.25	27,564			4,258		425			(20,828)				
SPX/CS/221125/4701.46-4883.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	127	1,925,957	4836.86/4883.72	35,579			2,109		23			(10,316)				
SPX/CS/221125/4701.46-4995.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	576	2,878,723	4995.3	92,932			14,357		133			(70,221)				
SPX/CS/221118/4697.96-4979.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	288	1,434,194	4979.84	44,597			6,134		40			(34,374)				
SPX/CS/221125/4701.46-5159.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	02RNE81BXP4ROTDBPU41	11/24/2021	2,909	15,011,804	5159.86	660,655			102,068		786			(499,203)				
SPX/CS/221125/4701.46-4860.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	11/24/2021	131	637,767	4860.89	12,460			1,925		22			(9,415)				

E06.9

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221123/4690.70-4972.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	11/24/2021	11/23/2022	137	681,183	4972.14	21,349			3,196		29			(16,223)				
SPX_INDU_NDX/ARBCS/221125/25/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCG870D06XZS54	11/24/2021	11/25/2022	1,980,599	12,873,894	6.5	53,278			8,231		791			(40,258)				
SPX/CS/221125/4701.46-4912.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	11/24/2021	11/25/2022	282	1,386,863	4912.97	34,241			5,290		55			(25,873)				
SPX/CS/231124/4701.46-5406.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	11/24/2021	11/24/2023	455	2,459,494	5406.68	149,922			86,808		19,699			(56,404)				
SPX/CS/221125/4701.46-5148.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	11/24/2021	11/25/2022	1,106	5,691,514	5148.09	246,893			38,144		296			(186,556)				
SPX/AVGCS/221125/25/4701.46-5007.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	11/24/2021	11/25/2022	453	2,270,291	5007.05	64,165			9,913					(48,484)				
SPX/CS/231124/4701.46-5641.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	11/24/2021	11/24/2023	278	1,565,763	5641.75	110,125			63,765		13,198			(41,432)				
SPX_INDU_NDX/ARBCS/221125/25/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCG870D06XZS54	11/24/2021	11/25/2022	1,143,539	8,862,427	7.75	34,077			5,265		489			(25,750)				
SPX/CS/231124/4701.46-5265.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	11/24/2021	11/24/2023	465	2,446,336	5265.64	129,743			75,124		18,317			(48,812)				
SPX/CS/221125/4701.46-4924.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	11/24/2021	11/25/2022	171	1,428,904	5383.17/4924.78	57,108			3,374		34			(16,503)				
SPX/CS/231124/4701.46-5430.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	11/24/2021	11/24/2023	921	24,451,552	5089.33/5430.19	1,077,337			178,525		40,375			(115,998)				
SPX/CS/221125/4594.62-4870.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank 1YDOJBGJW9T8XKCSX06	12/01/2021	11/25/2022	259	1,261,408	4870.3	40,391			6,311		102			(30,867)				
SPX/CS/221123/4690.70-4972.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank 1YDOJBGJW9T8XKCSX06	12/01/2021	11/23/2022	137	681,183	4972.14	19,895			3,013		29			(15,291)				
SPX/CS/221206/4591.67-4867.17	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPFMYMCJFXT09	12/08/2021	12/06/2022	151	734,943	4867.17	25,386			4,706		96			(19,182)				
SPX/CS/221202/4577.10-4851.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPFMYMCJFXT09	12/08/2021	12/02/2022	113	548,245	4851.73	19,135			3,370		66			(14,623)				
SPX/CS/221205/4538.43-4810.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPFMYMCJFXT09	12/08/2021	12/05/2022	132	635,018	4810.74	22,712			4,159		104			(17,210)				
SPX/CS/221207/4686.75-4967.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPFMYMCJFXT09	12/08/2021	12/07/2022	137	680,611	4967.96	21,819			4,095		58			(16,440)				
SPX/CS/231208/4712.02-5442.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	1,038	5,651,555	5442.38	349,858			209,719		46,800			(131,809)				
SPX/AVGCS/221209/10/4712.02-5065.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BankofAmerica,NationalAssociation-NY .. B4TYDEB6KZM0031MB27	12/10/2021	12/09/2022	370	1,875,315	5065.42	58,266			11,325					(44,151)				
SPX/CS/221209/4712.02-5018.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	12/10/2021	12/09/2022	1,567	7,865,937	5018.3	263,675			51,250		676			(199,799)				
SPX/CS/221209/4712.02-5006.52	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCG870D06XZS54	12/10/2021	12/09/2022	1,012	5,065,051	5006.52	164,465			31,966		428			(124,623)				
SPX/AVGCS/221209/10/4712.02-5111.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BankofAmerica,NationalAssociation-NY .. B4TYDEB6KZM0031MB27	12/10/2021	12/09/2022	241	1,232,078	5111.1	40,324			7,838					(30,555)				
SPX/CS/221110/4712.02-5206.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	12/10/2021	11/10/2022	234	1,218,939	5206.78	56,259			6,903		22			(46,422)				
SPX/CS/221110/4712.02-5147.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCG870D06XZS54	12/10/2021	11/10/2022	641	3,300,578	5147.88	141,389			17,348		58			(116,667)				
SPX/CS/231208/4712.02-5796.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	486	2,816,422	5796.05	207,444			124,350		24,668			(78,155)				
SPX/CS/221110/4712.02-5171.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XB11	12/10/2021	11/10/2022	1,033	5,342,208	5171.44	236,079			28,967		94			(194,802)				
SPX/CS/231208/4712.02-5277.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	557	2,938,143	5277.46	155,040			92,937		22,514			(58,411)				
SPX/CS/231208/4712.02-5417.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	606	3,283,980	5417.47	199,373			119,512		26,957			(75,114)				

EOG-10

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221209/4712.02-5100.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/10/2021	12/09/2022	4,296	21,915,375	5100.76	874,608			169,991		2,047			(662,718)				
SPX/CS/221209/4712.02-4924.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	12/09/2022	2,021	13,362,265	5158.56/4924.06	394,933			47,753		718			(186,166)				
SPX_INDUX/ARBCS/221209/10/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	12/09/2022	1,592,545	10,351,543	6.5	55,739			10,834		1,240			(42,236)				
SPX/CS/221209/4712.02-4894.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	12/10/2021	12/09/2022	115	1,810,536	4880.84/4894.9	38,051			2,429		37			(9,468)				
SPX/CS/221209/4712.02-4994.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/10/2021	12/09/2022	3,776	18,861,178	4994.74	594,330			115,513		1,567			(450,333)				
SPX/AVGCS/221209/10/4712.02-5053.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica, National Association-NY	12/10/2021	12/09/2022	746	3,771,778	5053.64	115,351			22,420					(87,407)				
SPX/CS/221209/4712.02-5065.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/10/2021	12/09/2022	15,547	78,754,139	5065.42	2,937,713			570,992		7,135			(2,226,042)				
SPX/CS/221209/4712.02-5077.20	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	12/10/2021	12/09/2022	316	1,604,403	5077.2	61,496			11,953		147			(46,598)				
SPX/CS/221209/4712.02-5207.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	12/10/2021	12/09/2022	213	2,695,951	5654.42/5207.39	162,940			10,087		110			(39,327)				
SPX/CS/221209/4712.02-4982.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	12/09/2022	329	1,638,217	4982.96	49,882			9,695		134			(37,798)				
SPX/AVGCS/221209/10/4712.02-5018.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica, National Association-NY	12/10/2021	12/09/2022	468	2,348,382	5018.3	67,916			13,201					(51,463)				
SPX/CS/221110/4712.02-4916.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	11/10/2022	965	4,742,084	4916.23	113,628			13,942		64			(93,760)				
SPX_INDUX/ARBCS/221209/10/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	12/09/2022	3,094,147	16,244,272	5.25	91,896			17,862		2,139			(69,634)				
SPX/CS/221209/4712.02-4840.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	12/10/2021	12/09/2022	215	2,456,698	4888.72/4840.46	46,875			3,251		55			(12,675)				
SPX/CS/221209/4712.02-5030.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/10/2021	12/09/2022	7,058	35,499,902	5030.08	1,223,791			237,864		3,096			(927,323)				
SPX/CS/231208/4712.02-5581.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	12/10/2021	12/08/2023	362	2,022,115	5581.8	136,903			82,065		17,346			(51,578)				
SPX_INDUX/ARBCS/221209/10/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	12/09/2022	1,986,220	15,393,205	7.75	76,867			14,940		1,692			(58,245)				
SPX/CS/221209/4712.02-4935.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale	12/10/2021	12/09/2022	295	1,457,192	4935.84	38,117			7,409		108			(28,883)				
SPX/CS/221209/4712.02-5112.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	12/09/2022	368	1,883,490	5112.71	76,726			14,913		178			(58,139)				
SPX/CS/221209/4712.02-5171.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/10/2021	12/09/2022	24,839	128,452,911	5171.44	5,735,030			1,114,696		12,538			(4,345,699)				
SPX/CS/221110/4712.02-5159.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	12/10/2021	11/10/2022	818	4,219,682	5159.66	183,816			22,554		74			(151,677)				
SPX/AVGCS/221209/10/4712.02-5041.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica, National Association-NY	12/10/2021	12/09/2022	120	603,647	5041.86	18,109			3,520					(13,722)				
SPX/CS/221216/4620.64-4897.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/22/2021	12/16/2022	198	969,780	4897.88	32,646			7,049		159			(24,948)				
SPX/CS/221216/4668.67-4948.79	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/22/2021	12/16/2022	161	796,755	4948.79	25,771			5,564		105			(19,695)				
SPX/AVGCS/221223/25/4725.79-5080.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/23/2022	338	1,716,009	5080.22	53,316			12,430					(40,287)				
SPX/CS/221223/4725.79-5080.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	12/23/2021	12/23/2022	19,628	99,712,634	5080.22	3,781,663			881,680		14,654			(2,857,492)				
SPX/CS/231222/4725.79-5430.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada	12/23/2021	12/22/2023	498	2,704,740	5430.56	168,056			103,889		22,926			(63,227)				
SPX/CS/221223/4725.79-5186.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank, National Association	12/23/2021	12/23/2022	1,943	10,079,189	5186.57	455,514			106,201		1,606			(344,194)				

EOG-11

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/221223/4725.79-4861.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	309	1,502,906	4861.89	25,711			5,994		131			(19,427)					
SPX/AVGCS/221223/25/4725.79-5032.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	342	2,345,461	4888.28/5032.97	61,966			11,545					(37,416)					
SPX/CS/221125/4725.79-5186.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	11/25/2022	884	4,585,619	5186.55	205,570			34,471		211			(168,592)					
SPX/CS/221223/4725.79-5222.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	527	44,809,304	5044.78/5222.24	1,599,293			30,251		446			(98,043)					
SPX/CS/221223/4725.79-5032.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/23/2022	1,032	5,192,355	5032.97	176,491			41,148		721			(133,360)					
SPX/CS/231222/4725.79-5292.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/22/2023	403	2,133,389	5292.88	115,813			71,593		16,858			(43,571)					
SPX/CS/221125/4725.79-5222.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank, National Association .. KB1H1DSPRFMYMJCXFOT9	12/23/2021	11/25/2022	2,950	15,403,335	5222	720,681			120,846		719			(591,046)					
SPX_INDU_NDX/ARBCS/221223/25/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. 656SEF7VJP5170UK5573	12/23/2021	12/23/2022	1,060,797	6,895,181	6.5	36,067			8,409		1,255			(27,253)					
SPX/CS/221125/4725.79-5162.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	11/25/2022	245	1,264,136	5162.93	54,847			9,197		58			(44,981)					
SPX/AVGCS/221223/25/4725.79-5115.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	307	1,570,803	5115.67	50,933			11,875					(38,486)					
SPX/CS/221223/4725.79-5021.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/23/2022	1,433	7,197,541	5021.15	237,096			55,278		983			(179,154)					
SPX/CS/221223/4725.79-5092.04	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/23/2022	497	2,528,598	5092.04	98,093			22,870		376			(74,121)					
SPX/CS/231222/4725.79-5458.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/22/2023	918	5,010,955	5458.29	318,879			197,125		42,910			(119,970)					
SPX/CS/221223/4725.79-4997.52	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	249	1,241,981	4997.52	38,405			8,954		163			(29,019)					
SPX/AVGCS/221223/25/4725.79-5151.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	135	693,925	5151.11	23,301			5,432					(17,606)					
SPX/CS/221223/4725.79-5009.34	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/23/2022	3,061	15,334,817	5009.34	488,978			114,003		2,056			(369,480)					
SPX/CS/221223/4725.79-4910.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	215	1,053,789	4910.78	23,628			5,509		112			(17,854)					
SPX/CS/231222/4725.79-5812.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/22/2023	148	860,470	5812.72	64,780			40,046		7,822			(24,372)					
SPX/CS/231222/4725.79-5883.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/22/2023	573	3,372,162	5883.61	257,043			158,899		30,680			(96,706)					
SPX/CS/231222/4725.79-5597.99	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/22/2023	382	2,138,406	5597.99	148,751			91,955		19,006			(55,964)					
SPX/CS/221223/4725.79-5174.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank, National Association .. KB1H1DSPRFMYMJCXFOT9	12/23/2021	12/23/2022	3,484	18,029,448	5174.72	801,861			186,951		2,854			(605,900)					
SPX/AVGCS/221223/25/4725.79-5066.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	231	1,171,691	5066.14	35,631			8,307					(26,923)					
SPX_INDU_NDX/ARBCS/221223/25/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/23/2022	1,070,114	5,618,099	5.25	32,960			7,684		1,117			(24,905)					
SPX/CS/221223/4725.79-4843.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	202	976,284	4843.93	14,668			3,420		77			(11,083)					
SPX/CS/231222/4725.79-5670.95	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/22/2023	313	1,776,212	5670.95	127,443			78,783		15,975			(47,947)					
SPX/AVGCS/221223/25/4725.79-5068.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021	12/23/2022	356	2,452,634	4896.86/5068.41	68,566			12,808					(41,512)					
SPX/CS/221125/4725.79-4931.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	11/25/2022	752	3,709,264	4931.27	90,289			15,140		128			(74,048)					
SPX/CS/221223/4725.79-4938.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZSS4	12/23/2021	12/23/2022	339	1,675,273	4938.4	42,002			9,793		194			(31,738)					

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221223/4725.79-4950.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XB011	12/23/2021	12/23/2022	214	1,060,369	4950.27	28,040			6,537		126			(21,188)				
SPX_INDU_NDX/ARBCS/221223/25/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XB011	12/23/2021	12/23/2022	2,357,349	18,269,455	7.75	93,115			21,709		3,053			(70,360)				
SPX/CS/221223/4725.79-5115.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G56SEF7VJP5170UK5573	12/23/2021	12/23/2022	3,789	19,384,271	5115.67	514,376	272,445		183,447		2,944			(594,544)				
SPX/CS/221229/4793.06-5068.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS .. 549300IICGB70006XZS54	12/29/2021	12/29/2022	146	740,045	5068.74	23,163			5,742		89	1,196		(17,421)				
SPX/CS/221228/4786.35-5073.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS .. 549300IICGB70006XZS54	12/29/2021	12/28/2022	192	974,118	5073.53	30,952			7,608		118	873		(23,344)				
SPX/CS/221230/4766.18-5052.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JXC56	01/05/2022	12/30/2022	337	1,702,575	5052.15		53,708		13,693		234			(40,015)				
SPX_INDU_NDX/ARBCS/230110/10/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	CreditSuisse .. E58DKGMJYYJLN8C3868	01/10/2022	01/10/2023	1,064,280	5,587,470	5.25		32,035		8,948		2,264			(23,087)				
SPX/CS/221209/4670.29-5125.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JXC56	01/10/2022	12/09/2022	909	4,658,489	5125.64		209,770		44,263		555			(165,507)				
SPX/CS/230110/4670.29-4892.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	244	1,191,663	4892.13		31,512		8,802		303			(22,710)				
SPX/CS/230110/4670.29-5020.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale .. 02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023	18,064	90,690,440	5020.56		3,416,770		954,405		28,498			(2,462,365)				
SPX/AVGCS/230110/10/4670.29-4998.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XB011	01/10/2022	01/10/2023	108	3,012,358	2.5/4998.05		51,683		4,651					(12,000)				
SPX/CS/230110/4670.29-4973.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	1,229	6,111,756	4973.86		207,742		58,029		1,812			(149,714)				
SPX/CS/230110/4670.29-4845.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	247	1,196,279	4845.43		25,828		7,215		264			(18,614)				
SPX/CS/221209/4670.29-4871.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS .. 549300IICGB70006XZS54	01/10/2022	12/09/2022	413	2,014,359	4871.93		48,661		10,268		174			(38,393)				
SPX/CS/240110/4670.29-5604.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	277	1,549,631	5604.35		113,123		72,474		17,012			(40,649)				
SPX/CS/230110/4670.29-5055.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale .. 02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023	4,129	20,873,917	5055.59		844,600		235,921		6,781			(608,677)				
SPX/CS/240110/4670.29-5367.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JXC56	01/10/2022	01/10/2024	501	2,687,073	5367.98		167,926		107,585		27,718			(60,341)				
SPX/AVGCS/230110/10/4670.29-5020.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XB011	01/10/2022	01/10/2023	328	1,644,871	5020.56		52,636		14,703					(37,933)				
SPX/CS/230110/4670.29-5067.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JXC56	01/10/2022	01/10/2023	362	1,835,971	5067.44		76,177		21,279		602			(54,899)				
SPX_INDU_NDX/ARBCS/230110/10/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	CreditSuisse .. E58DKGMJYYJLN8C3868	01/10/2022	01/10/2023	1,838,819	11,952,324	6.5		63,623		17,772		4,498			(45,851)				
SPX/CS/230110/4670.29-5125.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JXC56	01/10/2022	01/10/2023	1,684	8,632,081	5125.65		392,317		109,586		2,946			(282,731)				
SPX/AVGCS/230110/10/4670.29-5067.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XB011	01/10/2022	01/10/2023	212	12,102,510	2.4/5067.39		193,238		10,210					(26,342)				
SPX/CS/230110/4670.29-4985.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale .. 02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023	9,859	49,153,770	4985.53		1,708,297		477,178		14,812			(1,231,119)				
SPX/CS/240110/4670.29-5230.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JXC56	01/10/2022	01/10/2024	463	2,419,375	5230.72		130,906		83,867		23,206			(47,038)				
SPX/CS/240110/4670.29-5394.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	UBS .. 549300I01FUSNYH0FL22	01/10/2022	01/10/2024	871	4,700,796	5394.18		298,043		190,947		48,986			(107,096)				
SPX/CS/240110/4670.29-5529.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	209	1,154,964	5529.39		81,065		51,936		12,509			(29,129)				
SPX/CS/230110/4670.29-4962.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	1,392	6,908,814	4962.18		227,585		63,571		2,014			(164,013)				
SPX/CS/230110/4670.29-4938.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. IYDQJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	305	1,505,628	4938.83		46,557		13,005		422			(33,552)				

EO6.13

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230110/4670.29-4880.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/10/2022	01/10/2023	222	1,084,871	4880.43		27,407		7,656		267			(19,752)					
SPX/AVGCS/230110/10/4670.29-4973.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	01/10/2022	01/10/2023	348	1,729,429	4973.86		51,152		14,288					(36,864)					
SPX_INDU_NDX/ARBCS/230110/10/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	CreditSuisse	01/10/2022	01/10/2023	2,256,789	17,490,115	7.75		86,661		24,207		6,127			(62,454)					
SPX/CS/230110/4670.29-5032.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/10/2022	01/10/2023	314	1,578,233	5032.24		61,518		17,184		502			(44,334)					
SPX/CS/230110/4670.29-4803.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	01/10/2022	01/10/2023	436	2,095,937	4803.82		35,252		9,847		386			(25,405)					
SPX/CS/230110/4670.29-4851.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/10/2022	01/10/2023	144	696,332	4851.53		15,618		4,363		157			(11,256)					
SPX/CS/230110/4670.29-5113.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	01/10/2022	01/10/2023	1,316	6,728,153	5113.39		300,497		83,938		2,280			(216,559)					
SPX/CS/230110/4670.29-4950.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/10/2022	01/10/2023	3,021	14,954,456	4950.51		475,439		132,804		4,279			(342,635)					
SPX/CS/230110/4670.29-5020.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/10/2022	01/10/2023	160	803,701	5020.56		30,728		8,583		253			(22,144)					
SPX/CS/230110/4670.29-5161.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	01/10/2022	01/10/2023	431	2,226,878	5161.26		106,032		29,618		774			(76,414)					
SPX/CS/221209/4670.29-5160.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	01/10/2022	12/09/2022	430	5,698,102	5160.67	5102.29/5160.67	256,007		22,034		268			(82,388)					
SPX/CS/230110/4670.29-4837.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/10/2022	01/10/2023	235	1,136,662	4837.39		23,594		6,591		244			(17,004)					
SPX/CS/240110/4670.29-5534.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellFargoBank,NationalAssociation	01/10/2022	01/10/2024	503	2,785,249	5534.29		194,850		124,834		30,197			(70,016)					
SPX/AVGCS/230110/10/4670.29-5008.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	01/10/2022	01/10/2023	623	3,120,850	5008.89		98,063		27,392					(70,671)					
SPX/CS/230106/4677.03-4957.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellFargoBank,NationalAssociation	01/12/2022	01/06/2023	162	803,139	4957.65		26,186		7,142		201			(19,044)					
SPX/CS/230113/4662.85-4942.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	01/19/2022	01/13/2023	346	1,710,147	4942.62		49,523		14,491		552			(35,032)					
SPX/CS/230118/4577.11-4851.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	01/19/2022	01/18/2023	156	756,871	4851.74		23,890		7,227		397			(16,663)					
SPX/CS/230125/4356.45-4552.49	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	01/25/2022	01/25/2023	169	769,848	4552.49		19,007		6,106		1,123			(12,901)					
SPX/CS/240125/4356.45-5162.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	01/25/2022	01/25/2024	295	1,524,542	5162.39		109,999		72,771		35,054			(37,228)					
SPX/CS/230125/4356.45-4814.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/25/2022	01/25/2023	695	3,346,932	4814.26		162,336		52,147		6,856			(110,189)					
SPX/CS/240125/4356.45-5227.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BankofAmerica,NationalAssociation-NY	01/25/2022	01/25/2024	659	3,444,107	5227.74		254,003		168,038		80,425			(85,965)					
SPX/CS/230125/4356.45-4606.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	01/25/2022	01/25/2023	325	1,499,008	4606.94		45,644		14,662		2,484			(30,982)					
SPX/CS/230125/4356.45-4628.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	01/25/2022	01/25/2023	712	3,297,283	4628.73		106,972		34,362		5,680			(72,609)					
SPX/CS/230125/4356.45-4781.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	01/25/2022	01/25/2023	2,137	10,216,125	4781.22		469,149		150,704		20,570			(318,445)					
SPX_INDU_NDX/ARBCS/230125/25/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	01/25/2022	01/25/2023	1,837,548	11,944,062	6.5		65,784		21,132		12,724			(44,652)					
SPX/CS/240125/4356.45-4879.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	01/25/2022	01/25/2024	440	2,145,479	4879.22		115,856		76,646		42,378			(39,210)					
SPX/CS/230125/4356.45-4513.48	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellFargoBank,NationalAssociation	01/25/2022	01/25/2023	345	1,555,701	4513.48		31,383		10,081		1,988			(21,302)					
SPX/CS/240125/4356.45-5009.49	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	01/25/2022	01/25/2024	443	2,221,398	5009.49		140,404		92,886		48,088			(47,518)					

EOG-14

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/230125/25/43 56.45-4715.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	246	1,161,823	4715.86		41,321		13,274		2			(28,048)				
SPX/AVGCS/230125/25/43 56.45-4672.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	397	1,853,664	4672.29		60,665		19,487		4			(41,178)				
SPX/CS/221223/4356.45-4515.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.12/23/2022	137	619,833	4515.66		12,737		3,243		378			(9,494)				
SPX/AVGCS/230125/25/43 56.45-4683.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	448	2,096,115	4683.18		70,196		22,549		4			(47,647)				
SPX/CS/221223/4356.45-4760.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.12/23/2022	148	704,040	4760.42		31,184		7,939		638			(23,244)				
SPX/CS/240125/4356.45-5359.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2024	277	1,486,195	5359.8		118,503		78,397		35,378			(40,106)				
SPX/CS/230125/4356.45-4770.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	.01/25/2022	.01/25/2023	2,773	13,228,755	4770.3		596,715		191,682		26,459			(405,033)				
SPX/AVGCS/230125/25/43 56.45-4670.45	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	256	1,196,028	4670.45		38,935		12,507		2			(26,428)				
SPX/CS/230125/4356.45-4617.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPRFMYMCFXT09	.01/25/2022	.01/25/2023	3,694	17,057,403	4617.84		535,860		172,134		28,841			(363,726)				
SPX/CS/230125/4356.45-4525.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	118	533,865	4525.89		11,562		3,714		715			(7,848)				
SPX_INDU_NDX/ARBCS/230125/25/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZS54	.01/25/2022	.01/25/2023	1,128,439	5,924,305	5.25		33,627		10,802		6,676			(22,825)				
SPX/CS/240125/4356.45-5031.70	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BankofAmerica,NationalAssociation-NY .. B4TYDEB6KMZ0031MB27	.01/25/2022	.01/25/2024	762	3,835,155	5031.7		245,383		162,336		83,971			(83,048)				
SPX/CS/230125/4356.45-4694.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	.01/25/2022	.01/25/2023	491	2,307,081	4694.07		89,500		28,750		4,333			(60,750)				
SPX/AVGCS/230125/25/43 56.45-4748.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	125	595,929	4748.53		22,361		7,183		1			(15,178)				
SPX/CS/221223/4356.45-4781.20	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	.01/25/2022	.12/23/2022	775	46,785,824	4715.86/4781.2		1,916,620		43,150		3,400			(126,332)				
SPX/CS/230125/4356.45-4481.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876CINVDQLFKA70QJXC56	.01/25/2022	.01/25/2023	593	2,659,423	4481.98		43,892		14,099		2,942			(29,793)				
SPX/CS/240125/4356.45-5157.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2024	256	1,321,719	5157.3		95,012		62,856		30,347			(32,156)				
SPX/CS/230125/4356.45-4650.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPRFMYMCFXT09	.01/25/2022	.01/25/2023	11,229	52,220,203	4650.51		1,805,083		579,845		93,011			(1,225,238)				
SPX/AVGCS/230125/25/43 56.45-4639.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	323	1,496,537	4639.62		45,247		14,535		3			(30,713)				
SPX/CS/221223/4356.45-4546.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.12/23/2022	175	797,388	4546.83		19,176		4,882		536			(14,294)				
SPX_INDU_NDX/ARBCS/230125/25/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZS54	.01/25/2022	.01/25/2023	1,266,280	9,813,670	7.75		52,297		16,799		9,890			(35,498)				
SPX/CS/230125/4356.45-4683.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPRFMYMCFXT09	.01/25/2022	.01/25/2023	20,948	107,917,487	4639.62/4683.18		4,025,882		1,187,231		182,092			(2,508,670)				
SPX/CS/221223/4356.45-4813.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	.01/25/2022	.12/23/2022	874	4,209,166	4813.88		202,649		51,595		3,922			(151,055)				
SPX/CS/230125/4356.45-4563.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	.01/25/2022	.01/25/2023	180	819,744	4563.38		21,208		6,813		1,232			(14,395)				
SPX/CS/230120/4397.94-4661.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPRFMYMCFXT09	.01/26/2022	.01/20/2023	300	1,398,546	4661.82		44,964		14,051		1,751			(30,913)				
SPX/CS/230120/4482.73-4751.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPRFMYMCFXT09	.01/26/2022	.01/20/2023	142	674,740	4751.69		20,347		6,358		565			(13,989)				
SPX/CS/230127/4431.85-4697.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSPPRFMYMCFXT09	.02/02/2022	.01/27/2023	337	1,583,145	4697.76		56,171		18,618		1,957			(37,554)				
SPX/CS/230203/4500.53-4770.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	.02/09/2022	.02/03/2023	224	1,068,605	4770.56		36,149		12,632		1,046			(23,517)				

EOG-15

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230210/4504.08-4658.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	113	527,642	4658.88		10,559		3,856		421			(6,703)					
SPX/CS/230210/4504.08-4633.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	02/10/2022	02/10/2023	468	2,169,043	4633.8		36,326		13,265		1,528			(23,061)					
SPX/CS/230210/4504.08-4785.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	818	3,912,751	4785.59		128,522		46,932		4,364			(81,590)					
SPX/CS/230210/4504.08-4796.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	1,430	6,858,609	4796.85		232,484		84,896		7,781			(147,588)					
SPX/CS/230210/4504.08-4978.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02/10/2022	02/10/2023	677	5,554,444	5179.5/4978.46		300,135		59,202		4,460			(102,920)					
SPX/CS/230210/4504.08-4930.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	788	3,884,057	4930.97		174,552		63,741		5,019			(110,811)					
SPX/CS/230210/4504.08-4763.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	342	1,627,463	4763.06		49,863		18,208		1,747			(31,654)					
SPX/CS/240209/4504.08-5202.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02/10/2022	02/09/2024	1,330	6,920,637	5202.21		441,004		301,609		114,354			(139,394)					
SPX/CS/230210/4504.08-4887.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	409	1,997,859	4887.08		83,226		30,392		2,503			(52,835)					
SPX/CS/240209/4504.08-5044.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02/10/2022	02/09/2024	435	2,195,471	5044.57		119,575		81,779		32,976			(37,796)					
SPX/AVGCS/230210/10/4504.08-4796.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/10/2022	02/10/2023	405	1,942,074	4796.85		58,353		21,309					(37,045)					
SPX/CS/230210/4504.08-4841.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	17,349	84,003,835	4841.89		3,157,307		1,152,949		100,927			(2,004,358)					
SPX/CS/230110/4504.08-4679.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	01/10/2023	161	753,310	4679.02		16,751		5,138		352			(11,613)					
SPX_INDU_NDX/ARBCS/230210/10/0.00%-7.75% SPX/CS/230210/4504.08-4678.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/10/2022	02/10/2023	1,136,137	8,805,062	7.75		45,559		16,637		6,561			(28,922)					
SPX/AVGCS/230210/10/4504.08-4841.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/10/2022	02/10/2023	530	2,566,888	4841.89		84,051		30,693					(53,358)					
SPX/CS/230110/4504.08-4920.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	01/10/2023	515	2,533,509	4920.71		111,080		34,074		1,774			(77,006)					
SPX/CS/230210/4504.08-4875.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	5,391	26,285,883	4875.67		1,063,576		388,384		32,615			(675,191)					
SPX/CS/240209/4504.08-5327.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/09/2024	156	831,673	5327.08		59,279		40,542		14,327			(18,737)					
SPX/CS/240209/4504.08-5337.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02/10/2022	02/09/2024	382	2,036,495	5337.33		144,544		98,847		35,174			(45,684)					
SPX/AVGCS/230210/10/4504.08-4830.63	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/10/2022	02/10/2023	378	1,825,531	4830.63		58,553		21,382					(37,171)					
SPX/CS/230210/4504.08-4774.32	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	3,587	17,127,677	4774.32		538,068		196,486		18,754			(341,583)					
SPX/CS/230210/4504.08-4853.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	417	2,024,614	4853.15		78,730		28,750		2,461			(49,980)					
SPX_INDU_NDX/ARBCS/230210/10/0.00%-5.25% SPX/CS/230210/4504.08-4943.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/10/2022	02/10/2023	1,407,963	7,391,806	5.25		41,676		15,219		6,146			(26,457)					
SPX/CS/230210/4504.08-4670.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02/10/2022	02/10/2023	1,821	9,000,852	4943.28		412,518		150,638		11,713			(261,879)					
SPX/CS/230210/4504.08-4616.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	185	862,291	4670.26		18,379		6,711		720			(11,667)					
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/10/2022	02/10/2023	887	4,093,305	4616.68		60,301		22,020		2,598			(38,281)					
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02/10/2022	02/09/2024	665	3,594,963	5404.9		262,432		179,482		63,005			(82,951)					

E06.16

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230210/4504.08-4710.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	240	1,130,369	4710.43		28,751		10,499		1,076			(18,252)					
SPX/AVGCS/230210/10/4504.08-4881.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/10/2022	02/10/2023	196	954,696	4881.36		33,210		12,127					(21,083)					
SPX/CS/240209/4504.08-5548.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/09/2024	194	1,075,675	5548.59		84,873		58,046		19,208			(26,827)					
SPX_INDU_NDX/ARBCS/230210/10/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/10/2022	02/10/2023	3,268,774	21,247,031	6.5		115,715		42,255		16,681			(73,459)					
SPX/CS/230210/4504.08-4808.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	02/10/2023	8,924	42,906,771	4808.11		1,483,146		541,598		49,455			(941,548)					
SPX/AVGCS/230210/10/4504.08-4828.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/10/2022	02/10/2023	352	1,697,600	4828.85		54,312		19,833					(34,479)					
SPX/CS/230110/4504.08-4977.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/10/2022	01/10/2023	431	5,604,540	4943.23/4977.01		259,282		31,396		1,550			(70,955)					
SPX/CS/230214/4401.67-4665.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/16/2022	02/14/2023	128	597,219	4665.77		20,210		7,607		1,110			(12,603)					
SPX/CS/230215/4471.07-4739.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/16/2022	02/15/2023	154	729,857	4739.33		23,385		8,843		1,004			(14,542)					
SPX/CS/230210/4418.64-4683.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	02/16/2022	02/10/2023	201	941,436	4683.76		31,467		11,621		1,524			(19,845)					
SPX/CS/230217/4380.26-4643.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/23/2022	02/17/2023	117	543,240	4643.08		15,001		5,838		1,176			(9,162)					
SPX/CS/230217/4348.87-4609.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/23/2022	02/17/2023	492	2,268,022	4609.8		64,014		24,915		5,664			(39,100)					
SPX/CS/240223/4384.65-5261.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/23/2024	819	4,310,554	5261.58		310,719		219,511		100,997			(91,208)					
SPX/AVGCS/230224/25/4384.65-4751.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/24/2023	208	987,924	4751.24		34,918		14,244		8			(20,674)					
SPX/AVGCS/230224/25/4384.65-4702.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/24/2023	968	4,551,392	4702.54		147,681		60,244		37			(87,437)					
SPX/CS/230224/4384.65-4592.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/24/2023	240	1,101,232	4592.92		28,490		11,622		2,293			(16,868)					
SPX/CS/230224/4384.65-4669.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	02/25/2022	02/24/2023	1,353	6,316,408	4669.65		211,733		86,373		15,420			(125,360)					
SPX/CS/230224/4384.65-4801.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	02/25/2022	02/24/2023	2,118	10,166,708	4801.18		455,878		185,967		28,322			(269,911)					
SPX/CS/230125/4384.65-4801.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	02/25/2022	01/25/2023	635	5,095,898	5194.04/4801.19		277,377		48,245		5,317			(87,679)					
SPX/CS/230224/4384.65-4581.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/24/2023	384	1,758,045	4581.96		43,573		17,775		3,549			(25,798)					
SPX/CS/230224/4384.65-4510.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/24/2023	735	3,314,879	4510.93		54,775		22,345		4,982			(32,431)					
SPX/CS/240223/4384.65-4910.81	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/23/2024	487	2,389,211	4910.81		127,780		90,272		47,027			(37,508)					
SPX/CS/230125/4384.65-4845.04	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	02/25/2022	01/25/2023	894	4,329,325	4845.04		205,692		73,008		7,731			(132,684)					
SPX/CS/240223/4384.65-5458.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/23/2024	260	1,417,226	5458.89		110,418		78,006		34,129			(32,412)					
SPX/CS/230125/4384.65-4551.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	01/25/2023	397	5,287,845	4812.15/4551.93		196,740		13,784		2,076			(25,051)					
SPX/CS/240223/4384.65-5393.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/23/2024	871	4,699,908	5393.12		358,416		253,207		112,507			(105,209)					
SPX/CS/230224/4384.65-4724.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	02/25/2022	02/24/2023	336	4,111,757	5042.09/4724.46		217,630		24,970		4,149			(36,241)					
SPX_INDU_NDX/ARBCS/230224/25/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	02/25/2022	02/24/2023	6,425,333	41,764,665	6.5		228,099		93,049		49,814			(135,050)					

E06.17

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230224/4384.65-4494.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	954	4,288,452	4494.27		61,921		25,260		5,813			(36,661)				
SPX/CS/230224/4384.65-5239.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	155	809,925	5239.66		51,103		20,847		2,410			(30,257)				
SPX/CS/230224/4384.65-4647.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	02/25/2022	02/24/2023	3,628	16,863,818	4647.73		528,187		215,465		39,683			(312,723)				
SPX/CS/230224/4384.65-4636.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	304	1,407,328	4636.76		42,719		17,426		3,243			(25,293)				
SPX_INDU_NDX/ARBOS/230224/25/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	02/25/2022	02/24/2023	1,520,660	7,983,465	5.25		46,076		18,796		9,984			(27,280)				
SPX/CS/230224/4384.65-4812.16	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank 1YDQJBGJWY9T8XKCSX06	02/25/2022	02/24/2023	3,882	18,679,088	4812.16		850,982		347,143		52,377			(503,839)				
SPX/AVGCS/230224/25/4384.65-4691.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	116	542,726	4691.58		17,245		7,035		4			(10,210)				
SPX/AVGCS/230224/25/4384.65-4713.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	639	3,011,930	4713.5		100,024		40,803		24			(59,221)				
SPX/CS/230224/4384.65-4713.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	171	806,007	4713.5		30,366		12,387		2,084			(17,979)				
SPX/CS/230224/4384.65-4845.31	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation .. KB1H1DSRPFMYMCOJFT09	02/25/2022	02/24/2023	578	2,801,578	4845.31		134,367		54,813		7,992			(79,554)				
SPX/CS/230224/4384.65-4680.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	02/25/2022	02/24/2023	8,482	39,700,117	4680.61		1,368,586		558,290		98,469			(810,296)				
SPX/CS/230224/4384.65-4746.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank 1YDQJBGJWY9T8XKCSX06	02/25/2022	02/24/2023	4,993	23,700,549	4746.38		956,780		390,301		63,401			(566,479)				
SPX/CS/230224/4384.65-4658.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	02/25/2022	02/24/2023	2,142	9,979,355	4658.69		324,036		132,184		23,944			(191,851)				
SPX/CS/230224/4384.65-4713.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	02/25/2022	02/24/2023	12,867	60,650,656	4713.5		2,273,694		927,512		156,829			(1,346,181)				
SPX/CS/240223/4384.65-5064.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	531	4,413,878	4552.81/5064.27		206,858		119,823		58,814			(49,787)				
SPX_INDU_NDX/ARBOS/230224/25/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	02/25/2022	02/24/2023	1,043,847	8,089,814	7.75		41,858		17,075		9,203			(24,783)				
SPX/CS/230125/4384.65-4790.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	01/25/2023	155	742,908	4790.23		32,572		11,561		1,286			(21,011)				
SPX/AVGCS/230224/25/4384.65-4669.65	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	448	2,092,902	4669.65		63,278		25,813		17			(37,465)				
SPX/CS/230224/4384.65-4537.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	02/25/2022	02/24/2023	1,064	4,827,336	4537.61		94,692		38,628		8,291			(56,064)				
SPX/CS/230228/4373.94-4636.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation .. KB1H1DSRPFMYMCOJFT09	03/02/2022	02/28/2023	132	612,002	4636.38		19,628		8,206		1,592			(11,422)				
SPX/CS/230301/4306.26-4564.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation .. KB1H1DSRPFMYMCOJFT09	03/02/2022	03/01/2023	123	561,451	4564.64		18,823		7,961		1,924			(10,861)				
SPX/CS/230308/4170.70-4420.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	03/09/2022	03/08/2023	150	663,141	4420.94		22,825		10,102		4,263			(12,723)				
SPX/CS/230303/4328.87-4588.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	03/09/2022	03/03/2023	316	1,449,998	4588.6		44,458		19,324		4,661			(25,134)				
SPX/CS/240308/4259.52-4919.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BX4P4R0TD8PU41	03/10/2022	03/08/2024	897	4,412,368	4919.75		282,693		205,094		123,722			(77,603)				
SPX/CS/230310/4259.52-4621.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	321	1,483,022	4621.76		62,189		27,950		8,054			(34,239)				
SPX/AVGCS/230310/10/4259.52-4568.34	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	513	2,343,564	4568.34		78,665		35,355		256			(43,310)				
SPX/CS/230310/4259.52-4610.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	03/10/2022	03/10/2023	3,962	18,267,474	4610.93		744,199		334,472		98,156			(409,728)				
SPX/CS/230310/4259.52-4653.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	175	815,898	4653.53		36,445		16,380		4,554			(20,065)				

E06.18

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/230310/4259.52-4451.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	652	2,900,303	4451.19		71,578		32,170		11,499			(39,408)						
SPX/CS/230210/4259.52-4706.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	02/10/2023	324	1,525,085	4706.77		74,391		29,665		6,223			(44,726)						
SPX/CS/230310/4259.52-4525.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	1,359	6,148,890	4525.74		200,179		89,968		29,331			(110,211)						
SPX/AVGCS/230310/10/4259.52-4578.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/10/2023	665	3,848,801	5044.44/4578.98		161,802		46,978		332			(57,548)						
SPX/CS/230310/4259.52-4664.17	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	03/10/2022	03/10/2023	2,445	11,404,496	4664.17		517,629		232,642		64,164			(284,987)						
SPX/CS/240308/4259.52-5047.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/08/2024	166	838,905	5047.53		59,891		43,451		24,979			(16,441)						
SPX/CS/230310/4259.52-4707.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	1,142	5,375,591	4707.01		261,907		117,711		31,016			(144,196)						
SPX/CS/230210/4259.52-4653.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	02/10/2023	217	1,011,038	4653.53		45,069		17,972		3,997			(27,097)						
SPX_INDU_NDX/ARBCS/230310/10/0.00%-5.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	03/10/2022	03/10/2023	978,650	5,137,913	5.25		29,751		13,371		8,603			(16,380)						
SPX/CS/230310/4259.52-4461.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/10/2023	223	993,140	4461.85		25,694		11,548		4,072			(14,146)						
SPX/CS/230310/4259.52-4424.79	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	UBS	03/10/2022	03/10/2023	4,795	21,217,542	4424.79		455,479		204,709		76,383			(250,769)						
SPX/CS/230310/4259.52-4536.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	1,572	7,130,609	4536.39		239,829		107,789		34,670			(132,041)						
SPX/CS/230310/4259.52-4578.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	15,799	72,341,090	4578.98		2,728,103		1,226,114		374,980			(1,501,989)						
SPX/CS/240308/4259.52-5111.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/08/2024	439	2,243,690	5111.42		167,155		121,269		68,192			(45,886)						
SPX/CS/230310/4259.52-4504.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/10/2023	237	1,069,425	4504.44		32,664		14,681		4,889			(17,984)						
SPX_INDU_NDX/ARBCS/230310/10/0.00%-7.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	03/10/2022	03/10/2023	1,137,557	8,816,067	7.75		46,867		21,064		13,604			(25,803)						
SPX/AVGCS/230310/10/4259.52-4617.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/10/2023	206	949,457	4617.64		35,120		15,784		103			(19,336)						
SPX/CS/230310/4259.52-4589.63	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	447	2,049,811	4589.63		79,862		35,893		10,762			(43,969)						
SPX/CS/230310/4259.52-4547.04	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	10,444	47,487,148	4547.04		1,644,144		738,941		235,047			(905,203)						
SPX/AVGCS/230310/10/4259.52-4565.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/10/2023	385	1,757,731	4565.43		58,546		26,313		192			(32,233)						
SPX/CS/240308/4259.52-4770.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/08/2024	468	2,230,810	4770.66		120,304		87,280		55,708			(33,025)						
SPX/CS/230210/4259.52-4674.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	02/10/2023	797	3,726,501	4674.82		172,319		68,716		14,941			(103,603)						
SPX_INDU_NDX/ARBCS/230310/10/0.00%-6.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	03/10/2022	03/10/2023	4,665,081	30,323,027	6.5		167,943		75,480		48,719			(92,463)						
SPX/CS/240308/4259.52-4898.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/08/2024	479	2,345,141	4898.35		147,441		106,967		64,889			(40,474)						
SPX/CS/230310/4259.52-4515.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	03/10/2023	4,246	19,172,405	4515.09		601,218		270,210		89,598			(331,008)						
SPX/CS/230310/4259.52-4674.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	UBS	03/10/2022	03/10/2023	3,447	16,114,240	4674.83		744,411		334,567		91,291			(409,844)						
SPX/CS/240308/4259.52-5240.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada	03/10/2022	03/08/2024	283	1,483,538	5240.21		117,696		85,387		46,302			(32,309)						
SPX/CS/230210/4259.52-4444.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	03/10/2022	02/10/2023	696	3,093,393	4444.11		74,034		29,523		8,683			(44,511)						

E06.19

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230310/4259.52-4412.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	139	613,535	4412.02		12,320		5,537		2,091			(6,783)					
SPX/CS/230310/4259.52-4377.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	297	1,298,267	4377.47		20,592		9,255		3,667			(11,337)					
SPX/AVGCS/230310/10/4259.52-4536.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/10/2022	03/10/2023	450	2,041,926	4536.39		63,463		28,523		223			(34,940)					
SPX/CS/230315/4262.45-4518.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,National Association .. KB1H1DSRPFMMJCFXT09	03/16/2022	03/15/2023	228	1,030,152	4518.21		34,387		15,893		5,013			(18,494)					
SPX/CS/230310/4204.31-4456.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,National Association .. KB1H1DSRPFMMJCFXT09	03/16/2022	03/10/2023	234	1,042,837	4456.57		35,994		16,361		6,037			(19,633)					
SPX/CS/230317/4463.12-4730.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank .. 1YDQJBGJWY9T8XKCSX06	03/23/2022	03/17/2023	318	1,504,429	4730.91		48,718		23,113		3,211			(25,604)					
SPX/CS/240325/4543.06-5338.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	171	912,815	5338.1		66,558		49,783		16,234			(16,749)					
SPX_INDU_NDX/ARBCS/230324/25/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS .. 549300W0CB70D06XZS54	03/28/2022	03/24/2023	971,630	6,558,503	6.75		37,213		18,291		6,719			(18,922)					
SPX/CS/240325/4543.06-5087.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	527	2,680,907	5087.11		150,474		112,593		41,545			(37,882)					
SPX/CS/240325/4543.06-5269.95	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	175	922,241	5269.95		63,953		47,834		15,987			(16,094)					
SPX/CS/230324/4543.06-4815.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	7,740	37,273,054	4815.64		1,213,864		596,645		60,858			(617,219)					
SPX/CS/230324/4543.06-5020.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	441	2,213,921	5020.23		108,936		53,545		4,341			(55,391)					
SPX/AVGCS/230324/25/4543.06-4881.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/28/2022	03/24/2023	220	1,074,029	4881.95		35,996		17,693		3			(18,303)					
SPX/CS/230224/4543.06-5020.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	2,687	13,488,955	5020.08		658,503		292,668		18,691			(365,835)					
SPX/CS/230324/4543.06-4645.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	343	1,593,331	4645.28		22,161		10,893		1,412			(11,268)					
SPX/CS/230324/4543.06-4838.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. 65GSEF7VJP5170UK5573	03/28/2022	03/24/2023	10,732	51,925,280	4838.36		1,809,308		889,321		87,829			(919,987)					
SPX/CS/230324/4543.06-4739.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	307	1,455,103	4739.75		36,263		17,824		2,011			(18,439)					
SPX/CS/230224/4543.06-4986.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	241	1,201,628	4986.01		56,365		25,051		1,637			(31,314)					
SPX/AVGCS/230324/25/4543.06-4861.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/28/2022	03/24/2023	379	1,842,346	4861.07		59,389		29,191		6			(30,198)					
SPX/CS/230324/4543.06-4929.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	4,435	21,860,381	4929.06		932,193		458,196		40,664			(473,996)					
SPX_INDU_NDX/ARBCS/230324/25/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS .. 549300W0CB70D06XZS54	03/28/2022	03/24/2023	1,901,917	11,411,502	6		65,997		32,439		11,968			(33,558)					
SPX/CS/230224/4543.06-4963.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	635	3,151,689	4963.29		141,859		63,048		4,238			(78,811)					
SPX/CS/230324/4543.06-4940.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	2,902	14,338,579	4940.93		624,830		307,120		26,903			(317,710)					
SPX/AVGCS/230324/25/4543.06-4827.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/28/2022	03/24/2023	280	1,351,560	4827		40,449		19,882		4			(20,567)					
SPX/CS/230324/4543.06-4804.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	5,783	49,130,255	4883.79/4804.29		1,703,399		429,444		44,481			(444,252)					
SPX/CS/230324/4543.06-4986.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	406	2,024,320	4986.01		94,988		46,689		3,904			(48,299)					
SPX/AVGCS/230324/25/4543.06-4838.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	03/28/2022	03/24/2023	924	4,470,645	4838.36		137,371		67,521		14			(69,850)					
SPX/CS/230224/4543.06-4940.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	375	1,852,718	4940.58		80,441		35,752		2,454			(44,690)					

E06.20

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230324/4543.06-4872.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	1,372	6,684,974	4872.43		253,134		124,422		11,792			(128,712)				
SPX/CS/230224/4543.06-4740.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	857	4,062,763	4740.68		100,946		44,865		3,964			(56,081)				
SPX/CS/230324/4543.06-4770.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	3,541	16,891,314	4770.21		472,299		232,147		25,253			(240,152)				
SPX/CS/240325/4543.06-5256.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	181	951,484	5256.82		65,204		48,783		16,400			(16,413)				
SPX/CS/240325/4543.06-5476.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	681	3,729,762	5476.89		287,831		215,370		68,668			(72,461)				
SPX/CS/240325/4543.06-5156.37	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	809	4,171,503	5156.37		253,233		189,482		68,087			(63,751)				
SPX_INDU_NDX/ARBCS/230324/25/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZSS4	03/28/2022	03/24/2023	980,595	4,412,678	4.5		26,868		13,206		4,846			(13,662)				
SPX/CS/230324/4543.06-4673.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	520	2,430,428	4673.9		41,834		20,562		2,584			(21,272)				
SPX/CS/230324/4543.06-4686.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	167	782,651	4686.53		14,896		7,322		886			(7,574)				
SPX/CS/240325/4543.06-5133.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	309	1,586,301	5133.66		95,101		71,159		25,494			(23,941)				
SPX_INDU_NDX/ARBCS/230324/25/0.00%-4.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZSS4	03/28/2022	03/24/2023	652,907	2,774,855	4.25		17,171		8,440		3,072			(8,731)				
SPX/CS/230224/4543.06-4929.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	117	576,719	4929.22		24,828		11,023		757			(13,779)				
SPX/CS/230324/4543.06-4849.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	459	2,226,021	4849.72		79,682		39,166		3,822			(40,516)				
SPX/CS/240325/4543.06-5360.81	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	318	1,704,738	5360.81		124,370		93,060		30,538			(31,310)				
SPX/CS/230324/4543.06-4667.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	566	2,641,884	4667.64		43,678		21,469		2,716			(22,209)				
SPX/CS/230329/4631.60-4909.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZSS4	03/30/2022	03/29/2023	109	535,136	4909.5		16,929		8,464		625			(8,464)				
SPX/CS/230328/4575.52-4850.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZSS4	03/30/2022	03/28/2023	692	3,356,235	4850.05		111,204		55,446		4,972			(55,758)				
SPX/CS/230331/4545.86-4818.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZSS4	04/06/2022	03/31/2023	255	1,228,746	4818.61		38,110		19,541		2,140			(18,569)				
SPX/CS/230410/4488.28-4589.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	972	4,460,770	4589.27		57,931		30,832		5,916			(27,099)				
SPX/CS/230410/4488.28-4824.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	3,740	18,045,126	4824.9		667,553		355,280		50,112			(312,273)				
SPX_INDU_NDX/ARBCS/230410/10/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	623,677	2,806,547	4.5		16,206		8,625		3,649			(7,581)				
SPX/CS/240410/4488.28-5024.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	393	1,974,589	5024.4		107,014		82,089		34,939			(24,925)				
SPX/CS/240410/4488.28-5204.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	290	1,509,221	5204.21		99,403		76,251		30,101			(23,153)				
SPX_INDU_NDX/ARBCS/230410/10/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	1,275,689	7,654,134	6		40,822		21,726		9,524			(19,096)				
SPX/CS/230410/4488.28-4746.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	4,776	22,668,615	4746.36		676,807		360,205		56,014			(316,602)				
SPX/CS/230410/4488.28-4869.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVQDLFKA700JXC56	04/11/2022	04/10/2023	5,720	27,854,169	4869.61		1,129,099		600,921		80,832			(528,178)				
SPX/CS/240410/4488.28-5071.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	170	862,199	5071.76		49,623		38,065		15,869			(11,558)				
SPX/CS/230410/4488.28-4937.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2023	507	2,503,282	4937.44		114,541		60,960		7,616			(53,581)				

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230410/4488-28-4746.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..363	..1,722,918	..4746.33	..	..51,619	..	..27,472	..	..4,257	..	..	..(24,147)	..	..	..	..
SPX/CS/240410/4488-28-5094.20	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2024	..792	..4,034,606	..5094.2	..	..238,337	..	..182,824	..	..75,506	..	..	..(55,512)	..	..	..	..
SPX/CS/230410/4488-28-4757.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..8,948	..42,570,826	..4757.58	..	..1,316,788	..	..700,811	..	..107,400	..	..	..(615,976)	..	..	..	..
SPX/CS/230410/4488-28-4611.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..530	..2,444,180	..4611.66	..	..38,176	..	..20,318	..	..3,775	..	..	..(17,858)	..	..	..	..
SPX/CS/230310/4488-28-4937.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..03/10/2023	..385	..2,899,475	..4824.43/4937.19	..	..116,637	..	..42,063	..	..3,916	..	..	..(43,903)	..	..	..	..
SPX/CS/230410/4488-28-4780.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..13,383	..72,854,428	..4881.0/4780.02	..	..2,481,645	..	..1,124,374	..	..167,365	..	..	..(988,266)	..	..	..	..
SPX/AVGCS/230410/10/4488-28-4768.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..293	..1,397,258	..4768.8	..	..38,383	..	..20,428	..	..17	..	..	..(17,955)	..	..	..	..
SPX/CS/230310/4488-28-4884.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..03/10/2023	..618	..3,018,429	..4884.19	..	..125,343	..	..61,330	..	..6,027	..	..	..(64,013)	..	..	..	..
SPX/CS/230310/4488-28-4658.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..03/10/2023	..112	..521,712	..4658.14	..	..10,886	..	..5,327	..	..707	..	..	..(5,560)	..	..	..	..
SPX/CS/230310/4488-28-4869.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..03/10/2023	..334	..1,626,507	..4869.78	..	..65,785	..	..32,188	..	..3,214	..	..	..(33,596)	..	..	..	..
SPX/AVGCS/230410/10/4488-28-4780.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..939	..4,488,439	..4780.02	..	..126,474	..	..67,311	..	..56	..	..	..(59,163)	..	..	..	..
SPX/CS/230410/4488-28-4791.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..496	..5,323,428	..4903.45/4791.24	..	..208,856	..	..43,192	..	..6,320	..	..	..(37,964)	..	..	..	..
SPX/AVGCS/230410/10/4488-28-4802.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..498	..2,391,625	..4802.46	..	..70,592	..	..37,570	..	..30	..	..	..(33,022)	..	..	..	..
SPX/CS/230410/4488-28-4813.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..1,502	..7,230,147	..4813.68	..	..260,507	..	..138,645	..	..19,810	..	..	..(121,862)	..	..	..	..
SPX/CS/230410/4488-28-4667.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..236	..1,101,575	..4667.69	..	..24,129	..	..12,842	..	..2,212	..	..	..(11,287)	..	..	..	..
SPX/CS/230410/4488-28-4712.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..3,415	..16,093,836	..4712.69	..	..426,773	..	..227,134	..	..36,883	..	..	..(199,639)	..	..	..	..
SPX_INDU_NDX/ARBCS/230410/10/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..702,450	..4,741,538	..6.75	..	..24,246	..	..12,904	..	..5,774	..	..	..(11,342)	..	..	..	..
SPX/CS/240410/4488-28-5273.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2024	..242	..1,276,243	..5273.73	..	..88,882	..	..68,180	..	..26,181	..	..	..(20,702)	..	..	..	..
SPX/CS/230410/4488-28-4619.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2023	..254	..1,173,282	..4619.22	..	..19,350	..	..10,298	..	..1,894	..	..	..(9,052)	..	..	..	..
SPX/CS/240410/4488-28-5296.17	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..04/11/2022	..04/10/2024	..542	..2,870,524	..5296.17	..	..203,136	..	..155,823	..	..59,343	..	..	..(47,313)	..	..	..	..
SPX/CS/230412/4397.45-4661.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS WellsFargoBank_NationalAssociation	..04/18/2022	..04/12/2023	..122	..568,679	..4661.3	..	..18,119	..	..9,883	..	..2,116	..	..	..(8,236)	..	..	..	..
SPX/CS/230414/4392.59-4656.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	KB1H1DSRPFMYMJCJFXT09	..04/20/2022	..04/14/2023	..386	..1,797,274	..4656.15	..	..61,941	..	..34,138	..	..6,969	..	..	..(27,803)	..	..	..	..
SPX/CS/230425/4296.12-4575.37	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	..04/25/2022	..04/25/2023	..12,010	..54,948,658	..4575.37	..	..1,861,546	..	..1,065,969	..	..345,717	..	..	..(795,577)	..	..	..	..
SPX/CS/230425/4296.12-4467.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	..04/25/2022	..04/25/2023	..205	..916,360	..4467.96	..	..20,442	..	..11,706	..	..4,261	..	..	..(8,736)	..	..	..	..
SPX/CS/240425/4296.12-4876.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	..04/25/2022	..04/25/2024	..876	..4,273,576	..4876.1	..	..256,791	..	..202,071	..	..115,069	..	..	..(54,720)	..	..	..	..
SPX/CS/240425/4296.12-5065.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	..04/25/2022	..04/25/2024	..366	..1,854,853	..5065.72	..	..134,339	..	..105,713	..	..56,122	..	..	..(28,627)	..	..	..	..
SPX/CS/230425/4296.12-4586.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	..04/25/2022	..04/25/2023	..441	..2,022,359	..4586.11	..	..71,232	..	..40,790	..	..12,969	..	..	..(30,443)	..	..	..	..
SPX/CS/230425/4296.12-4693.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	..04/25/2022	..04/25/2023	..480	..2,252,139	..4693.12101,84458,31916,548(43,526)

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/AVGCS/230425/25/42 96.12-4575.37	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	856	3,915,072	4575.37		122,415		70,098		833			(52,317)				
SPX/AVGCS/230425/25/42 96.12-4564.63	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	196	892,549	4564.63		27,133		15,537		189			(11,596)				
SPX/CS/230425/4296.12-4725.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	645	3,047,331	4725.9		145,990		83,597		22,994			(62,392)				
SPX/CS/230324/4296.12-4693.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	03/24/2023	258	1,211,563	4693.51		54,673		29,092		6,780			(25,581)				
SPX/CS/230425/4296.12-4414.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	386	1,704,040	4414.21		27,033		15,480		5,973			(11,553)				
SPX/CS/230425/4296.12-4543.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA70QJXC56	04/25/2022	04/25/2023	4,090	18,582,994	4543.15		566,364		324,314		109,147			(242,049)				
SPX/CS/240425/4296.12-4804.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	448	2,153,809	4804.3		117,485		92,450		54,229			(25,035)				
SPX/CS/230425/4296.12-4607.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	1,118	5,152,809	4607.59		191,699		109,772		34,214			(81,927)				
SPX/CS/240425/4296.12-4854.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	359	1,742,368	4854.62		101,921		80,202		46,056			(21,718)				
SPX_INDU_NDX/ARBCS/230 425/25/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	1,947,963	11,687,778	6		66,620		38,149		19,428			(28,472)				
SPX/CS/230324/4296.12-4672.03	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	03/24/2023	968	4,522,265	4672.03		194,613		103,556		24,876			(91,058)				
SPX_INDU_NDX/ARBCS/230 425/25/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	759,770	5,128,448	6.75		28,415		16,271		8,361			(12,144)				
SPX/CS/230324/4296.12-4451.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	03/24/2023	195	868,488	4451.75		17,768		9,455		2,975			(8,314)				
SPX/CS/230425/4296.12-4618.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	2,824	13,040,705	4618.33		497,366		284,805		87,973			(212,562)				
SPX/CS/230425/4296.12-4451.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	141	626,044	4451.64		12,812		7,334		2,708			(5,474)				
SPX/CS/230425/4296.12-4392.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BankofAmerica,Natio nalAssociation-NY . B4TYDEB6KMZ0031MB27	04/25/2022	04/25/2023	655	2,876,407	4392.78		38,258		21,908		8,587			(16,351)				
SPX/CS/230425/4296.12-4661.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	849	3,958,855	4661.29		167,111		95,692		28,207			(71,419)				
SPX/CS/240425/4296.12-4981.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	312	2,278,267	4427.11/4981.92		117,410		82,426		45,050			(22,321)				
SPX_INDU_NDX/ARBCS/230 425/25/0.00%-4.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	745,454	3,168,180	4.25		19,382		11,099		5,520			(8,283)				
SPX/CS/230324/4296.12-4725.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	03/24/2023	876	4,139,707	4725.73		196,448		104,532		23,676			(91,916)				
SPX/CS/240425/4296.12-4983.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	411	2,048,132	4983.5		138,249		108,789		59,457			(29,460)				
SPX_INDU_NDX/ARBCS/230 425/25/0.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	737,074	2,948,296	4		18,206		10,425		5,173			(7,781)				
SPX/AVGCS/230425/25/42 96.12-4596.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	423	1,946,699	4596.85		64,223		36,776		417			(27,447)				
SPX/CS/230425/4296.12-4553.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA70QJXC56	04/25/2022	04/25/2023	9,144	41,642,972	4553.89		1,318,199		754,834		250,683			(563,364)				
SPX/CS/230425/4296.12-4672.03	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	04/25/2022	04/25/2023	2,106	9,840,313	4672.03		425,283		243,528		70,887			(181,755)				
SPX/CS/230425/4296.12-4510.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	2,523	11,379,373	4510.93		307,785		176,245		61,401			(131,539)				
SPX_INDU_NDX/ARBCS/230 425/25/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RH1GC71XBU11	04/25/2022	04/25/2023	503,370	2,265,165	4.5		13,692		7,840		3,919			(5,851)				
SPX/CS/230425/4296.12-4419.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2023	261	1,154,068	4419.85		19,182		10,984		4,196			(8,198)				

E06.23

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/230425/25/4296.12-4613.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	04/25/2022	04/25/2023	343	1,584,224	4613.73		54,286		31,086		340			(23,200)					
SPX/CS/230421/4271.78-4528.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank YDOJBGJWY9T8XKCSX06	04/27/2022	04/21/2023	376	1,702,562	4528.09		50,940		29,088		10,858			(21,852)					
SPX/CS/230427/4183.96-4435.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank YDOJBGJWY9T8XKCSX06	04/27/2022	04/27/2023	149	662,290	4435		21,243		12,283		5,836			(8,960)					
SPX/CS/230426/4175.20-4425.71	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank YDOJBGJWY9T8XKCSX06	04/27/2022	04/26/2023	143	632,877	4425.71		20,352		11,744		5,681			(8,608)					
SPX/CS/230428/4287.50-4544.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZS54	05/04/2022	04/28/2023	119	540,824	4544.74		15,878		9,383		3,438			(6,496)					
SPX/CS/230428/4131.93-4379.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCGB70D06XZS54	05/04/2022	04/28/2023	187	819,032	4379.85		27,119		16,025		8,471			(11,094)					
SPX/CS/230510/4001.05-4231.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2023	247	1,046,687	4231.11		31,475		19,342		15,194			(12,133)					
SPX/CS/230510/4001.05-4351.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	05/10/2022	05/10/2023	2,077	9,036,555	4351.14		382,319		234,945		169,798			(147,374)					
SPX/CS/230510/4001.05-4271.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation .. KB1H1DSPRFMYMJCXFT09	05/10/2022	05/10/2023	409	1,744,861	4271.12		60,314		37,065		28,180			(23,250)					
SPX/CS/230410/4001.05-4351.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank YDOJBGJWY9T8XKCSX06	05/10/2022	04/10/2023	965	4,200,755	4351.14		177,301		102,705		70,785			(74,596)					
SPX/CS/230510/4001.05-4261.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA700JXC56	05/10/2022	05/10/2023	11,603	49,440,166	4261.12		1,637,792		1,006,464		779,186			(631,328)					
SPX/CS/230510/4001.05-4160.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2023	227	945,667	4160.97		20,551		12,629		10,455			(7,922)					
SPX/AVGCS/230510/10/4001.05-4261.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	05/10/2022	05/10/2023	837	3,564,790	4261.12		109,086		67,036		16,761			(42,050)					
SPX/CS/230410/4001.05-4341.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	04/10/2023	163	708,895	4341.14		29,466		17,069		11,775			(12,397)					
SPX/CS/230510/4001.05-4291.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	05/10/2022	05/10/2023	2,415	10,362,390	4291.13		375,848		230,968		175,068			(144,880)					
SPX/CS/230510/4001.05-4110.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2023	742	4,463,949	4110.93		113,460		28,830		24,734			(18,084)					
SPX/CS/240510/4001.05-4521.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2024	218	986,501	4521.19		57,269		46,262		38,856			(11,007)					
SPX/CS/230410/4001.05-4371.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	04/10/2023	151	661,101	4371.15		29,349		17,001		11,439			(12,348)					
SPX_INDJ_IDX/ARBOS/230510/10/00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2023	1,590,188	9,541,128	6		54,384		33,421		25,281			(20,964)					
SPX/CS/230510/4001.05-4231.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	05/10/2022	05/10/2023	4,465	18,891,390	4231.11		562,722		345,807		274,236			(216,915)					
SPX/AVGCS/230510/10/4001.05-4281.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	05/10/2022	05/10/2023	473	2,024,580	4281.12		65,430		40,208		9,673			(25,222)					
SPX/CS/240510/4001.05-4839.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2024	300	1,449,635	4839.43		113,977		92,071		71,857			(21,907)					
SPX/CS/240510/4001.05-4638.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2024	177	823,181	4638.46		55,101		44,510		36,369			(10,590)					
SPX/CS/230510/4001.05-4401.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank YDOJBGJWY9T8XKCSX06	05/10/2022	05/10/2023	681	2,999,271	4401.46		140,683		86,453		60,229			(54,230)					
SPX/CS/230510/4001.05-4117.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2023	278	1,146,574	4117.66		18,717		11,502		9,786			(7,215)					
SPX/CS/230510/4001.05-4341.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4R0TD8PU41	05/10/2022	05/10/2023	2,278	9,888,315	4341.14		408,292		250,905		182,962			(157,386)					
SPX/CS/230510/4001.05-4201.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	05/10/2022	05/10/2023	1,452	8,188,436	4201.10		188,052		99,243		80,131			(62,252)					
SPX/AVGCS/230510/10/4001.05-4251.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London) .. G5GSEF7VJP5170UK5573	05/10/2022	05/10/2023	217	924,396	4251.12		27,467		16,879		4,305			(10,588)					

E06.24

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDUI_NDX/ARBCS/230510/10/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/10/2022	.05/10/2023	643,483	4,343,510	6.75		24,131		14,829		11,322			(9,302)				
SPX/CS/230510/4001.05-4241.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/10/2022	.05/10/2023	9,806	41,587,563	4241.11		1,284,507		789,362		621,459			(495,145)				
SPX/CS/230510/4001.05-4301.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/10/2022	.05/10/2023	3,739	16,082,410	4301.13		599,313		368,293		277,410			(231,020)				
SPX/CS/240510/4001.05-4541.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale 02RNE81BXP4R0TD8PU41	.05/10/2022	.05/10/2024	917	4,165,518	4541.19		247,352		199,819		167,856			(47,543)				
SPX/CS/240510/4001.05-4641.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/10/2022	.05/10/2024	255	1,182,769	4641.22		79,225		63,998		52,372			(15,227)				
SPX/CS/230510/4001.05-4371.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank 1YDQJBGJWY9T8XKXC06	.05/10/2022	.05/10/2023	974	4,256,048	4371.02		188,168		115,634		82,279			(72,534)				
SPX/CS/240510/4001.05-4481.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/10/2022	.05/10/2024	422	1,892,244	4481		103,571		83,664		70,878			(19,906)				
SPX/AVGCS/230510/10/401.05-4299.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) 656SEF7VJP5170UK5573	.05/10/2022	.05/10/2023	249	1,072,620	4299.41		36,274		22,291		5,184			(13,983)				
SPX/CS/230505/4123.34-4370.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300IICGB70D06XZSS4	.05/11/2022	.05/05/2023	275	1,201,954	4370.74		33,129		20,235		12,858			(12,894)				
SPX/CS/240510/4001.05-4717.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,NationalAssociation ... KB1H1DSRPFMYMCOJXT09	.05/10/2022	.05/10/2024	395	1,863,088	4717.78		134,304		108,491		86,965			(25,813)				
SPX/CS/230517/4088.85-4334.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300IICGB70D06XZSS4	.05/18/2022	.05/17/2023	124	537,438	4334.18		14,741		9,373		6,661			(5,368)				
SPX/CS/230515/4023.89-4265.32	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300IICGB70D06XZSS4	.05/18/2022	.05/15/2023	163	695,247	4265.32		20,222		12,817		10,021			(7,405)				
SPX/CS/230512/4023.89-4265.32	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300IICGB70D06XZSS4	.05/18/2022	.05/12/2023	180	767,758	4265.32		22,320		14,077		10,965			(8,243)				
SPX/CS/230516/4008.01-4248.49	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300IICGB70D06XZSS4	.05/18/2022	.05/16/2023	158	671,261	4248.49		19,793		12,565		10,080			(7,228)				
SPX/CS/230523/3973.75-4212.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/23/2023	133	560,220	4212.18		16,964		11,103		9,291			(5,861)				
SPX/AVGCS/230525/25/3978.73-4257.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	395	1,680,335	4257.24		53,394		35,049		10,193			(18,345)				
SPX/CS/230525/3978.73-4087.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	326	1,331,805	4087.86		20,351		13,359		11,771			(6,992)				
SPX/CS/230525/3978.73-4316.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	1,746	7,538,027	4316.92		304,092		199,613		155,913			(104,478)				
SPX/CS/240524/3978.73-4675.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/24/2024	261	1,219,219	4675.01		85,397		70,747		58,710			(14,650)				
SPX/CS/230525/3978.73-4093.32	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	127	1,613,978	4694.9/4093.32		86,355		5,423		4,780			(2,838)				
SPX/AVGCS/230525/25/3978.73-4275.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	264	1,127,406	4275.91		37,451		24,584		6,944			(12,867)				
SPX/CS/230525/3978.73-4267.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	1,657	27,363,803	4326.87/4267.19		1,088,698		165,246		132,785			(86,490)				
SPX_INDUI_NDX/ARBCS/230525/25/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	1,061,161	6,366,966	6		36,186		23,753		18,027			(12,432)				
SPX_INDUI_NDX/ARBCS/230525/25/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	818,734	5,526,455	6.75		30,703		20,154		15,417			(10,549)				
SPX/CS/230525/3978.73-4068.25	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 549300IICGB70D06XZSS4	.05/25/2022	.05/25/2023	4,375	17,798,121	4068.25		222,803		146,253		132,019			(76,550)				
SPX/CS/230525/3978.73-4137.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	177	730,962	4137.88		15,674		10,288		8,885			(5,385)				
SPX/CS/230525/3978.73-4247.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.05/25/2022	.05/25/2023	665	2,823,371	4247.29		95,214		62,501		50,620			(32,713)				
SPX/CS/230525/3978.73-4277.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	2,538	15,087,473	4326.87/4277.13		571,149		260,701		208,321			(136,452)				

E06.25

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230519/3901.36-4135.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/19/2023	440	1,819,580	4135.41		57,944		37,696		34,539			(20,247)				
SPX/CS/230525/3978.73-4376.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	830	3,632,224	4376.85		165,488		108,630		81,895			(56,858)				
SPX_INDUI_NDX/ARBCS/230525/25/0.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/25/2023	809,725	3,238,900	4		20,324		13,341		9,565			(6,983)				
SPX/AVGCS/230525/25/3978.73-4237.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/25/2023	931	3,943,247	4237.35		118,853		78,018		23,448			(40,835)				
SPX/AVGCS/230525/25/3978.73-4227.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/25/2023	230	971,569	4227.4		28,438		18,668		5,710			(9,771)				
SPX/CS/240524/3978.73-4515.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/24/2024	620	2,802,054	4515.86		164,914		136,623		117,045			(28,291)				
SPX/CS/230525/3978.73-4207.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/25/2023	171	720,619	4207.5		21,261		13,956		11,573			(7,305)				
SPX/CS/230525/3978.73-4207.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/25/2023	7,102	29,882,794	4207.51		875,996		575,025		479,946			(300,971)				
SPX/CS/230525/3978.73-4177.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSRPFMYMCJFXT09	.05/25/2022	.05/25/2023	4,174	17,437,534	4177.67		455,036		298,697		252,380			(156,339)				
SPX/CS/230525/3978.73-4217.45	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCB70D06XZS54	.05/25/2022	.05/25/2023	3,361	14,176,813	4217.45		433,329		284,448		234,690			(148,881)				
SPX/CS/240524/3978.73-4511.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.05/24/2024	397	1,789,274	4511.3		103,678		85,892		74,351			(17,786)				
SPX/CS/230525/3978.73-4102.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/25/2023	522	2,142,030	4102.62		36,354		23,863		21,133			(12,490)				
SPX/CS/230425/3978.73-4121.28	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.04/25/2023	273	1,808,207	4346.76/4121.28		51,525		13,708		11,643			(8,225)				
SPX/CS/230525/3978.73-4217.45	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	6,190	30,498,786	4346.16/4217.45		791,833		519,779		432,189			(272,054)				
SPX/CS/230525/3978.73-4237.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSRPFMYMCJFXT09	.05/25/2022	.05/25/2023	1,422	6,026,337	4237.35		196,917		129,261		105,363			(67,656)				
SPX/CS/230525/3978.73-4237.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.05/25/2023	11,913	50,477,530	4237.35		1,638,504		1,075,555		882,539			(562,950)				
SPX/CS/230425/3978.73-4376.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.04/25/2023	1,061	4,643,537	4376.6		210,986		131,866		94,834			(79,120)				
SPX/CS/240524/3978.73-4826.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/24/2024	152	731,591	4826.94		57,288		47,460		38,144			(9,828)				
SPX/CS/240524/3978.73-4455.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2022	.05/24/2024	547	2,436,890	4455.88		130,295		107,943		94,384			(22,352)				
SPX/CS/240524/3978.73-4612.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.05/25/2022	.05/24/2024	265	1,223,618	4612.69		80,742		66,891		56,201			(13,851)				
SPX/CS/230526/4158.24-4407.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	.06/01/2022	.05/26/2023	359	1,582,375	4407.73		47,690		31,883		17,069			(15,806)				
SPX/CS/230602/4108.54-4355.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSRPFMYMCJFXT09	.06/08/2022	.06/02/2023	164	714,228	4355.05		22,358		15,371		8,890			(6,987)				
SPX/CS/230602/4176.82-4427.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation KB1H1DSRPFMYMCJFXT09	.06/08/2022	.06/02/2023	124	549,001	4427.43		16,281		11,193		5,722			(5,088)				
SPX/CS/230609/3900.86-4014.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.06/10/2022	.06/09/2023	237	950,224	4014.93		15,233		10,685		10,381			(4,549)				
SPX/CS/230609/3900.86-4183.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.06/10/2022	.06/09/2023	1,346	5,632,060	4183.67		199,551		139,967		127,283			(59,584)				
SPX_INDUI_NDX/ARBCS/230609/10/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WCB70D06XZS54	.06/10/2022	.06/09/2023	542,233	2,440,049	4.5		14,640		10,269		7,740			(4,371)				
SPX/CS/230510/3900.86-4290.99	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.06/10/2022	.05/10/2023	368	1,580,357	4290.99		71,977		48,574		40,339			(23,404)				
SPX/CS/230609/3900.86-4232.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI G71XBU11	.06/10/2022	.06/09/2023	993	4,201,078	4232.43		169,205		118,682		105,385			(50,523)				

E06.26

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230510/3900.86-4232.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.05/10/2023	339	1,436,486	4232.43		57,857		39,044		33,512			(18,812)				
SPX_INDU_NDX/ARBCS/230609/10/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	993,732	6,707,691	6.75		37,066		25,999		20,395			(11,068)				
SPX/AVGCS/230609/10/3900.86-4173.92	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	439	1,832,203	4173.92		57,535		40,355		20,496			(17,179)				
SPX/CS/230609/3900.86-4134.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	10,365	42,859,783	4134.91		1,293,881		907,539		846,206			(386,342)				
SPX_INDU_NDX/ARBCS/230609/10/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS .. 549300WCGB70D06XZS54	.06/10/2022	.06/09/2023	1,653,327	9,919,962	6		56,378		39,544		30,601			(16,834)				
SPX/CS/230609/3900.86-3988.63	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	230	917,425	3988.63		11,574		8,118		7,915			(3,456)				
SPX/CS/230609/3900.86-4242.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley .. 876GMVDQLFKA700JC56	.06/10/2022	.06/09/2023	5,055	21,442,921	4242.19		882,954		619,312		547,538			(263,643)				
SPX/CS/230609/3900.86-4125.16	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	3,223	13,295,668	4125.16		387,240		271,614		254,350			(115,627)				
SPX/CS/230609/3900.86-4007.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	202	809,064	4007.6		12,206		8,562		8,331			(3,645)				
SPX/CS/240610/3900.86-4427.48	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/10/2024	977	4,327,435	4427.48		254,689		216,984		195,923			(37,705)				
SPX/CS/230510/3900.86-4054.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.05/10/2023	273	1,107,079	4054.09		23,116		15,599		14,771			(7,516)				
SPX/CS/230609/3900.86-4193.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	2,863	12,006,460	4193.42		437,817		307,089		277,707			(130,729)				
SPX/CS/230609/3900.86-4261.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	670	2,854,668	4261.69		123,071		86,323		75,352			(36,748)				
SPX/CS/240610/3900.86-4368.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/10/2024	473	2,065,390	4368.64		111,392		94,901		86,312			(16,491)				
SPX/AVGCS/230609/10/3900.86-4154.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	1,044	4,336,240	4154.42		129,069		90,530		47,179			(38,539)				
SPX/CS/230609/3900.86-4291.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	568	2,436,647	4291.14		111,416		78,148		67,272			(33,268)				
SPX/CS/240610/3900.86-4523.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/10/2024	390	1,766,114	4523.62		117,269		99,908		88,591			(17,361)				
SPX/AVGCS/230609/10/3900.86-4190.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	275	1,150,352	4190.23		37,696		26,440		13,125			(11,256)				
SPX/CS/230609/3900.86-4056.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	262	1,062,620	4056.24		22,482		15,769		15,147			(6,713)				
SPX/CS/240610/3900.86-4583.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/10/2024	191	877,671	4583.51		61,773		52,628		46,295			(9,145)				
SPX/CS/230510/3900.86-4261.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.05/10/2023	511	2,176,259	4261.69		93,226		62,913		53,270			(30,313)				
SPX/CS/230609/3900.86-4164.17	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	378	1,576,137	4164.17		52,710		36,971		33,886			(15,739)				
SPX/CS/240610/3900.86-4603.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/10/2024	258	1,188,793	4603.01		85,029		72,441		63,616			(12,588)				
SPX/CS/240610/3900.86-4407.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/10/2024	162	714,719	4407.97		41,175		35,080		31,568			(6,096)				
SPX/CS/230510/3900.86-4242.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.05/10/2023	1,535	6,511,905	4242.19		267,661		180,630		154,488			(87,031)				
SPX/CS/230609/3900.86-4154.42	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	14,109	58,615,818	4154.42		1,887,813		1,324,128		1,226,723			(563,685)				
SPX/CS/230609/3900.86-4125.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	240	989,666	4125.15		28,918		20,283		18,932			(8,635)				
SPX/CS/230609/3900.86-4095.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/10/2022	.06/09/2023	1,358	5,562,771	4095.9		143,573		100,703		95,428			(42,870)				

E06.27

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/230609/10/3900.86-4144.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	.06/10/2022	.06/09/2023	216	895,768	4144.66		25,882		18,154		9,593			(7,728)				
SPX/CS/230615/3789.99-4017.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,NationalAssociation KB1H1DSPPFMYMJCXFXT09	.06/15/2022	.06/15/2023	173	695,645	4017.36		21,198		15,099		16,495			(6,099)				
SPX/CS/230616/3666.77-3886.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/22/2022	.06/16/2023	162	629,658	3886.78		20,764		15,101		17,354			(5,663)				
SPX/CS/230616/3674.84-3895.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/22/2022	.06/16/2023	292	1,137,436	3895.33		37,300		27,127		31,077			(10,173)				
SPX/CS/230620/3764.79-3990.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/22/2022	.06/20/2023	200	798,122	3990.61		24,474		17,874		19,652			(6,600)				
SPX/AVGCS/230623/25/3911.74-4202.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	.06/24/2022	.06/23/2023	233	977,222	4202.59		31,836		23,585		10,858			(8,250)				
SPX/CS/230623/3911.74-4107.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/23/2023	2,820	16,356,364	3999.75/4107.33		359,552		222,021		200,402			(77,665)				
SPX/CS/240625/3911.74-4420.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	279	1,233,757	4420.27		70,095		61,101		54,398			(8,994)				
SPX/CS/230525/3911.74-4302.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.05/25/2023	927	11,736,546	4166.0/4302.91		431,050		129,492		104,460			(50,695)				
SPX/CS/240625/3911.74-4527.25	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	152	686,668	4527.25		44,488		38,758		34,123			(5,705)				
SPX/AVGCS/230623/25/3911.74-4185.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	.06/24/2022	.06/23/2023	618	2,588,735	4185.56		80,807		59,866		28,130			(20,942)				
SPX/CS/230623/3911.74-4067.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/23/2023	562	2,287,188	4067.96		48,452		35,895		32,903			(12,557)				
SPX/CS/230623/3911.74-4029.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/23/2023	462	1,861,925	4029.41		30,421		22,537		20,999			(7,884)				
SPX/CS/230623/3911.74-4303.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,NationalAssociation KB1H1DSPPFMYMJCXFXT09	.06/24/2022	.06/23/2023	1,492	6,419,636	4303.06		291,792		216,172		179,687			(75,619)				
SPX_INDUIX/ARBCS/230623/25/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/23/2023	790,056	3,555,252	4.5		20,936		15,511		10,668			(5,426)				
SPX/CS/230525/3911.74-4254.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .....	.06/24/2022	.05/25/2023	2,196	9,340,730	4254.02		380,844		273,695		226,901			(107,149)				
SPX/CS/230623/3911.74-4136.67	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .....	.06/24/2022	.06/23/2023	5,746	23,771,330	4136.67		694,144		514,254		458,722			(179,891)				
SPX/CS/230623/3911.74-4254.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .....	.06/24/2022	.06/23/2023	3,269	13,907,515	4254.02		571,007		423,028		359,462			(147,979)				
SPX/CS/230623/3911.74-4263.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/23/2023	139	592,372	4263.8		24,964		18,476		15,578			(6,463)				
SPX/CS/230623/3911.74-4175.78	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/23/2023	420	1,753,166	4175.78		58,565		43,387		38,077			(15,177)				
SPX/CS/240625/3911.74-4439.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	1,008	4,476,114	4439.82		261,232		227,713		202,336			(33,519)				
SPX/CS/240625/3911.74-4537.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	879	3,988,818	4537.62		261,130		227,624		200,138			(33,506)				
SPX/AVGCS/230623/25/3911.74-4166.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	.06/24/2022	.06/23/2023	901	3,752,947	4166		111,003		82,236		39,581			(28,767)				
SPX/CS/240625/3911.74-4615.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	269	1,241,390	4615.85		87,375		76,142		66,400			(11,208)				
SPX/CS/240625/3911.74-4745.52	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	148	703,797	4745.52		54,320		47,329		40,627			(6,967)				
SPX/CS/240625/3911.74-4375.51	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.06/24/2022	.06/25/2024	524	2,292,107	4375.51		121,741		106,120		94,858			(15,621)				
SPX/AVGCS/230623/25/3911.74-4156.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	.06/24/2022	.06/23/2023	393	1,632,636	4156.22		46,866		34,721		16,931			(12,146)				
SPX_INDUIX/ARBCS/230623/25/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS06/24/2022	.06/23/2023	1,764,341	10,586,046	6		58,753		43,527		30,889			(15,226)				

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230623/3911.74-4019.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/24/2022	06/23/2023	142	1,786,696	4273.58/4019.13		60,776		6,425		5,921			(2,248)					
SPX_INDU_NDX/ARBCS/230623/25/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	06/24/2022	06/23/2023	1,263,933	8,531,548	6.75		46,260		34,271		24,547			(11,988)					
SPX/CS/240625/3911.74-4596.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/24/2022	06/25/2024	430	1,976,866	4596.29		136,799		119,246		104,207			(17,553)					
SPX/CS/230623/3911.74-4273.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	06/24/2022	06/23/2023	1,327	5,671,208	4273.58		242,940		179,981		151,633			(62,959)					
SPX_INDU_NDX/ARBCS/230623/25/0.00%-4.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/24/2022	06/23/2023	856,703	3,640,988	4.25		21,846		16,184		10,975			(5,661)					
SPX/CS/230623/3911.74-4024.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/24/2022	06/23/2023	357	1,437,077	4024.4		22,887		16,940		15,591			(5,926)					
SPX/CS/230623/3911.74-4244.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	06/24/2022	06/23/2023	5,446	23,112,185	4244.24		928,108		687,584		586,661			(240,524)					
SPX/CS/230623/3911.74-4195.34	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/24/2022	06/23/2023	1,347	24,234,667	4205.12/4195.34		876,787		148,307		129,122			(51,879)					
SPX/CS/230623/3911.74-4146.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/24/2022	06/23/2023	11,623	48,194,274	4146.44		1,458,560		1,080,567		960,192			(377,993)					
SPX/CS/230623/3911.74-4166.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	06/24/2022	06/23/2023	11,637	48,479,014	4166		1,567,717		1,347,286		1,188,338			(471,294)					
SPX/CS/230628/3821.55-4050.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	06/29/2022	06/28/2023	135	546,863	4050.84		16,604		12,464		12,599			(4,139)					
SPX/CS/230705/3831.39-4061.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/06/2022	07/05/2023	149	605,129	4061.27		19,199		14,789		13,764			(4,410)					
SPX/CS/230630/3825.33-4054.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/06/2022	06/30/2023	309	1,252,949	4054.85		39,246		30,104		28,617			(9,143)					
SPX/AVGCS/230710/10/3899.38-4172.34	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	07/10/2023	491	2,048,279	4172.34		65,277		51,055		26,389			(14,222)					
SPX/CS/230710/3899.38-4240.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	07/08/2022	07/10/2023	10,343	43,860,313	4240.58		1,831,040		1,432,098		1,186,425			(398,942)					
SPX/CS/230710/3899.38-4006.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	07/10/2023	203	812,428	4006.5		12,572		9,833		8,718			(2,739)					
SPX/CS/230710/3899.38-4259.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	07/08/2022	07/10/2023	749	3,189,470	4259.89		139,846		109,377		89,303			(30,469)					
SPX/CS/230710/3899.38-4055.23	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	07/10/2023	375	1,519,998	4055.23		33,178		25,949		22,658			(7,229)					
SPX_INDU_NDX/ARBCS/230710/10/00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	07/08/2022	07/10/2023	2,003,157	12,018,942	6		68,909		53,895		36,186			(15,014)					
SPX/CS/230710/3899.38-4133.34	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	07/08/2022	07/10/2023	10,698	44,217,317	4133.34		1,361,561		1,064,908		916,428			(296,653)					
SPX/AVGCS/230710/10/3899.38-4152.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	07/10/2023	946	3,927,539	4152.84		118,379		92,587		48,942			(25,792)					
SPX/CS/230710/3899.38-4094.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	07/10/2023	1,664	6,812,185	4094.35		180,361		141,064		122,265			(39,296)					
SPX/CS/240710/3899.38-4425.80	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	07/08/2022	07/10/2024	1,056	4,675,295	4425.8		276,400		246,372		214,252			(30,027)					
SPX/CS/230710/3899.38-4230.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	07/08/2022	07/10/2023	1,349	5,705,595	4230.83		234,008		183,023		151,499			(50,985)					
SPX/CS/230609/3899.38-4260.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	06/09/2023	177	755,053	4260.07		32,967		25,103		19,988			(7,864)					
SPX/CS/230609/3899.38-4289.32	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	06/09/2023	368	1,579,657	4289.32		73,095		55,659		43,726			(17,436)					
SPX/CS/230609/3899.38-4240.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	07/08/2022	06/09/2023	1,168	4,953,742	4240.44		206,356		157,133		126,821			(49,222)					
SPX/AVGCS/230710/10/3899.38-4188.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	07/08/2022	07/10/2023	297	1,242,408	4188.62		41,175		32,204		16,399			(8,971)					

E06.29

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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SPX/CS/230710/3899.38-4016.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/20232871,151,2424016.5319,33615,12313,388(4,213)
SPX_INDU_NDX/ARBCS/230710/10/0.00%-4.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/08/2022	..07/10/2023	.....745,585	.....3,168,736	.....4.25	.....	.....19,683	.....	.....15,395	.....	.....9,828	.....	.....	.....(4,289)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4289.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	..07/08/2022	..07/10/2023	.....3,774	.....16,186,736	.....4289.47	.....	.....748,978	.....	.....585,793	.....	.....475,300	.....	.....	.....(163,185)	.....	.....	.....	.....
SPX/AVGCS/230710/10/3899.38-4143.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/2023	.....287	.....1,189,475	.....4143.09	.....	.....34,816	.....	.....27,231	.....	.....14,549	.....	.....	.....(7,586)	.....	.....	.....	.....
SPX/CS/240710/3899.38-4366.81	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	..07/08/2022	..07/10/2024	.....522	.....2,278,945	.....4366.81	.....	.....123,932	.....	.....110,468	.....	.....96,250	.....	.....	.....(13,463)	.....	.....	.....	.....
SPX/CS/240710/3899.38-4597.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/2024	.....359	.....4,634,037	.....4182.09/4597.62	.....	.....226,302	.....	.....105,207	.....	.....89,443	.....	.....	.....(12,822)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4152.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA700JXC56	..07/08/2022	..07/10/2023	.....13,313	.....55,285,678	.....4152.84	.....	.....1,820,015	.....	.....1,423,475	.....	.....1,216,587	.....	.....	.....(396,540)	.....	.....	.....	.....
SPX_INDU_NDX/ARBCS/230710/10/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/08/2022	..07/10/2023	.....552,341	.....2,485,535	.....4.5	.....	.....15,245	.....	.....11,923	.....	.....7,675	.....	.....	.....(3,321)	.....	.....	.....	.....
SPX/CS/240710/3899.38-4406.30	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/2024	.....174	.....767,594	.....4406.3	.....	.....44,425	.....	.....39,599	.....	.....34,302	.....	.....	.....(4,826)	.....	.....	.....	.....
SPX/CS/230710/3899.38-3987.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/08/2022	..07/10/2023	.....991	.....3,951,902	.....3987.12	.....	.....50,631	.....	.....39,599	.....	.....35,357	.....	.....	.....(11,031)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4123.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/2023	.....205	.....843,416	.....4123.54	.....	.....25,283	.....	.....19,774	.....	.....16,920	.....	.....	.....(5,509)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4123.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA700JXC56	..07/08/2022	..07/10/2023	.....7,214	.....29,746,932	.....4123.59	.....	.....884,673	.....	.....691,923	.....	.....596,859	.....	.....	.....(192,750)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4191.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	..07/08/2022	..07/10/2023	.....5,661	.....23,728,925	.....4191.83	.....	.....880,730	.....	.....688,839	.....	.....578,988	.....	.....	.....(191,891)	.....	.....	.....	.....
SPX/CS/240710/3899.38-4522.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank IYDOJBGJWY9T8XKCSX06	..07/08/2022	..07/10/2024	.....573	.....2,590,346	.....4522.26	.....	.....171,537	.....	.....152,902	.....	.....131,863	.....	.....	.....(18,635)	.....	.....	.....	.....
SPX_INDU_NDX/ARBCS/230710/10/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/08/2022	..07/10/2023	.....887,332	.....5,989,491	.....6.75	.....	.....34,074	.....	.....26,650	.....	.....17,809	.....	.....	.....(7,424)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4152.84	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/2023	.....142	.....591,359	.....4152.84	.....	.....19,657	.....	.....15,374	.....	.....13,013	.....	.....	.....(4,283)	.....	.....	.....	.....
SPX/CS/230710/3899.38-4162.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/08/2022	..07/10/2023	.....545	.....3,380,309	.....4011.68/4162.59	.....	.....95,610	.....	.....60,661	.....	.....51,321	.....	.....	.....(16,899)	.....	.....	.....	.....
SPX/CS/230712/3818.80-4047.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/13/2022	..07/12/2023	.....159	.....643,621	.....4047.93	.....	.....20,059	.....	.....15,845	.....	.....15,024	.....	.....	.....(4,214)	.....	.....	.....	.....
SPX/CS/230718/3830.85-4060.70	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation .. KB1H1DSRPFMYMCFXT09	..07/20/2022	..07/18/2023	.....188	.....763,412	.....4060.7	.....	.....26,264	.....	.....21,247	.....	.....17,652	.....	.....	.....(5,017)	.....	.....	.....	.....
SPX/CS/230714/3863.16-4094.95	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation .. KB1H1DSRPFMYMCFXT09	..07/20/2022	..07/14/2023	.....423	.....1,732,164	.....4094.95	.....	.....58,323	.....	.....47,056	.....	.....38,150	.....	.....	.....(11,267)	.....	.....	.....	.....
SPX/CS/230623/3966.84-4363.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/25/2022	..06/23/2023	.....1,128	.....4,923,755	.....4363.53	.....	.....225,597	.....	.....182,000	.....	.....123,295	.....	.....	.....(43,597)	.....	.....	.....	.....
SPX/CS/240725/3966.84-4680.87	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/25/2022	..07/25/2024	.....248	.....1,162,473	.....4680.87	.....	.....83,245	.....	.....75,941	.....	.....59,677	.....	.....	.....(7,304)	.....	.....	.....	.....
SPX_INDU_NDX/ARBCS/230725/10/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/25/2022	..07/25/2023	.....537,871	.....2,420,420	.....4.5	.....	.....14,254	.....	.....11,745	.....	.....6,950	.....	.....	.....(2,508)	.....	.....	.....	.....
SPX/CS/230725/3966.84-4224.68	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/25/2022	..07/25/2023	.....14,493	.....61,229,860	.....4224.68	.....	.....2,018,000	.....	.....1,662,877	.....	.....1,238,850	.....	.....	.....(355,123)	.....	.....	.....	.....
SPX/CS/230725/3966.84-4165.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/25/2022	..07/25/2023	.....1,271	.....5,292,907	.....4165.18	.....	.....140,136	.....	.....115,475	.....	.....87,587	.....	.....	.....(24,661)	.....	.....	.....	.....
SPX_INDU_NDX/ARBCS/230725/10/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	..07/25/2022	..07/25/2023	.....1,009,895	.....6,816,791	.....6.75	.....	.....36,861	.....	.....30,374	.....	.....18,890	.....	.....	.....(6,487)	.....	.....	.....	.....
SPX/CS/230623/3966.84-4098.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS 549300WICGB70D06XZS54	..07/25/2022	..06/23/2023	.....248	.....1,017,591	.....4098.13	.....	.....18,715	.....	.....15,098	.....	.....11,412	.....	.....	.....(3,617)	.....	.....	.....	.....
SPX/CS/240725/3966.84-4601.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale 02RNE81BXP4ROTDBPLU41	..07/25/2022	..07/25/20243951,818,5234601.53120,712110,12187,715(10,592)

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230725/3966.84-4056.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	905	3,669,408	4056.09		47,012		38,739		30,468			(8,273)					
SPX/CS/230725/3966.84-4194.93	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	5,112	21,444,209	4194.93		640,792		528,027		395,903			(112,765)					
SPX/CS/240725/3966.84-4804.83	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	150	719,105	4804.83		56,282		51,343		39,579			(4,938)					
SPX/AVGCS/230725/25/3966.84-4244.52	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	596	2,531,739	4244.52		79,265		65,316		24,517			(13,949)					
SPX/CS/240725/3966.84-4442.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02RNE81BXP4R0TD8PU41	07/25/2022	657	2,920,497	4442.86		158,541		144,630		117,454			(13,911)					
SPX_INDU_NDX/ARBCS/230725/25/0.00%-4.25%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	535,751	2,276,942	4.25		13,822		11,390		6,565			(2,432)					
SPX/CS/240725/3966.84-4661.04	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	309	1,439,271	4661.04		101,423		92,523		72,886			(8,899)					
SPX/CS/230725/3966.84-4304.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	448	4,885,093	4304.02	4364.58/4304.02	216,152		65,106		46,828			(13,904)					
SPX/CS/240725/3966.84-4502.36	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	02RNE81BXP4R0TD8PU41	07/25/2022	966	4,350,761	4502.36		257,207		234,644		189,318			(22,569)					
SPX/CS/230623/3966.84-4313.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	693	5,319,021	4333.77/4313.94		225,967		100,179		69,459			(23,997)					
SPX/CS/230725/3966.84-4079.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellFargoBank,NationalAssociation	KB1H1DSPPFMVMOJFXT09	07/25/2022	538	2,196,842	4079.86		35,244		29,042		22,562			(6,202)					
SPX/CS/230725/3966.84-4204.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	10,485	44,088,345	4204.85		1,360,084		1,120,740		840,880			(239,344)					
SPX/CS/240725/3966.84-4409.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	143	631,838	4409.77		32,625		29,762		24,158			(2,863)					
SPX/AVGCS/230725/25/3966.84-4194.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	1,037	4,380,959	4224.68		130,401		107,453		41,100			(22,948)					
SPX/CS/230725/3966.84-4125.19	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	351	1,471,827	4194.9		44,260		36,471		27,170			(7,789)					
SPX/CS/230623/3966.84-4304.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellFargoBank,NationalAssociation	KB1H1DSPPFMVMOJFXT09	07/25/2022	561	2,313,885	4125.19		50,286		41,437		31,872			(8,849)					
SPX/CS/230725/3966.84-4313.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	420	1,809,165	4304.02		73,701		59,458		41,354			(14,243)					
SPX/CS/240725/3966.84-4589.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	3,285	14,169,214	4313.94		594,130		489,576		350,617			(104,554)					
SPX/AVGCS/230725/25/3966.84-4259.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	167	767,700	4589.55		50,495		46,065		36,633			(4,431)					
SPX/CS/230623/3966.84-4333.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	241	1,027,838	4259.54		33,407		27,528		10,165			(5,879)					
SPX/CS/230725/3966.84-4085.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	198	855,988	4333.77		37,374		30,151		20,541			(7,223)					
SPX/CS/230725/3966.84-4234.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	320	1,308,145	4085.85		21,972		18,105		14,065			(3,867)					
SPX/CS/230725/3966.84-4264.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	558	2,362,776	4234.6		80,567		66,389		49,114			(14,178)					
SPX/CS/230725/3966.84-4323.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	1,987	8,472,909	4264.35		314,483		259,141		189,545			(55,342)					
SPX_INDU_NDX/ARBCS/230725/25/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	230	996,394	4323.86		43,055		35,478		25,080			(7,577)					
SPX/CS/230725/3966.84-4090.61	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	1,290,671	7,744,026	6		43,237		35,629		21,717			(7,609)					
SPX/CS/230725/3966.84-4254.44	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	549300WCGB70006XZSS4	07/25/2022	198	3,264,044	1.9/4090.61		44,352		11,621		8,993			(2,482)					
	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	ES71P3U3RHI GC71XBU11	07/25/2022	2,630	11,189,833	4254.44		404,816		333,577		244,560			(71,239)					

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/230725/25/3966.84-4214.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/25/2022	07/25/2023	187	787,980	4214.77		22,768		18,761		7,263			(4,007)					
SPX/CS/240725/3966.84-4482.53	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 5493000ICGB70D06XZSS4	07/25/2022	07/25/2024	203	910,476	4482.53		52,614		47,998		38,662			(4,617)					
SPX/CS/230726/3921.05-4156.31	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 5493000ICGB70D06XZSS4	07/27/2022	07/26/2023	140	581,883	4156.31		18,945		15,708		11,951			(3,237)					
SPX/CS/230721/3961.63-4199.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS 5493000ICGB70D06XZSS4	07/27/2022	07/21/2023	255	1,070,829	4199.33		33,810		27,951		20,476			(5,859)					
SPX/CS/230728/4130.29-4378.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/03/2022	07/28/2023	221	967,562	4378.11		30,929		26,110		13,653			(4,819)					
SPX/CS/230810/4210.24-4578.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/10/2022	08/10/2023	4,264	19,523,331	4578.64		820,428		710,426		296,587			(110,002)					
SPX/CS/240809/4210.24-4880.87	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/09/2024	312	1,520,881	4880.87		101,936		95,111		55,391			(6,824)					
SPX_INDUX/ARBGS/230810/10.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	628,409	4,241,761	6.75		22,560		19,535		9,427			(3,025)					
SPX/CS/230710/4210.24-4365.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	07/10/2023	200	875,142	4365.29		17,810		15,203		6,762			(2,606)					
SPX/CS/230810/4210.24-4452.33	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	2,806	12,492,335	4452.33		374,475		324,266		146,379			(50,209)					
SPX/CS/230810/4210.24-4325.87	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	136	586,925	4325.87		9,140		7,914		3,855			(1,225)					
SPX/CS/240809/4210.24-4947.03	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	08/10/2022	08/09/2024	394	1,949,562	4947.03		137,382		128,185		74,150			(9,197)					
SPX/CS/230804/4145.19-4393.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/04/2023	274	1,203,929	4393.9		39,078		33,749		16,500			(5,329)					
SPX/CS/240809/4210.24-4710.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	08/10/2022	08/09/2024	550	2,590,854	4710.21		139,877		130,513		80,561			(9,364)					
SPX/CS/230810/4210.24-4483.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/10/2022	08/10/2023	12,849	57,612,731	4483.91		1,910,589		1,654,421		733,684			(256,168)					
SPX_INDUX/ARBGS/230810/10.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	562,527	2,250,108	4		13,613		11,788		5,266			(1,825)					
SPX/CS/230810/4210.24-4336.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	510	2,213,746	4336.55		37,182		32,197		15,667			(4,985)					
SPX/CS/230810/4210.24-4420.75	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/10/2022	08/10/2023	2,171	9,595,260	4420.75		254,960		220,775		101,783			(34,185)					
SPX/CS/230710/4210.24-4631.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	07/10/2023	312	1,445,481	4631.26		66,492		56,762		21,145			(9,731)					
SPX/CS/230810/4210.24-4515.48	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/10/2022	08/10/2023	3,006	13,575,405	4515.48		492,386		426,367		185,067			(66,018)					
SPX/CS/230810/4210.24-4452.27	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	151	671,348	4452.27		20,188		17,482		7,865			(2,707)					
SPX/CS/230810/4210.24-4494.43	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/10/2022	08/10/2023	474	11,261,988	4494.43		413,666		63,307		27,812			(9,802)					
SPX/AVGCS/230810/10/4210.24-4483.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	800	3,588,777	4483.91		107,158		92,790		11,069			(14,368)					
SPX/CS/230810/4210.24-4304.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	392	1,686,056	4304.97		21,766		18,848		9,335			(2,918)					
SPX/CS/230810/4210.24-4633.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/10/2022	08/10/2023	454	11,033,792	4633.41		471,401		84,781		34,232			(13,127)					
SPX/CS/230810/4210.24-4341.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/10/2023	186	809,081	4341.6		14,123		12,229		5,917			(1,894)					
SPX/CS/230808/4140.06-4388.46	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Bank of America, National Association-NY .. B4TYDEB6GKMZ0031MB27	08/10/2022	08/08/2023	154	675,823	4388.46		22,048		19,075		9,451			(2,973)					
SPX/CS/240809/4210.24-4778.62	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170UK5573	08/10/2022	08/09/2024	1,270	6,068,809	4778.62		359,686		335,607		203,070			(24,079)					

E06.32

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/AVGCS/230810/10/4210.24-4473.38	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	450	2,011,082	4473.38		58,487		50,645		6,108			(7,842)					
SPX/CS/230810/4210.24-4331.49	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio nalAssociation-NY .. B4TYDEB6KMZ0031MB27	08/10/2022	08/10/2023	231	998,506	4331.49		16,305		14,119		6,828			(2,186)					
SPX/CS/240809/4210.24-4757.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(Lon don) .. G5GSEF7VJP5170JK5573	08/10/2022	08/09/2024	950	4,519,664	4757.57		260,781		243,323		148,145			(17,458)					
SPX/AVGCS/230810/10/4210.24-4504.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	421	1,898,636	4504.96		59,621		51,627		6,011			(7,994)					
SPX_IND U_NDX/ARBCS/230810/10/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	1,767,781	10,606,686	6		57,806		50,056		23,898			(7,751)					
SPX/CS/230810/4210.24-4568.11	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio nalAssociation-NY .. B4TYDEB6KMZ0031MB27	08/10/2022	08/10/2023	199	906,848	4568.11		37,444		32,424		13,565			(5,020)					
SPX/CS/230810/4210.24-4599.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,Nati onalAssociation .. KB1H1DSPPRFMYMCFXT09	08/10/2022	08/10/2023	1,108	5,097,767	4599.69		223,508		193,541		79,661			(29,968)					
SPX/CS/240809/4210.24-4968.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BankofAmerica,Natio nalAssociation-NY .. B4TYDEB6KMZ0031MB27	08/10/2022	08/09/2024	260	1,293,473	4968.08		93,284		87,039		49,795			(6,245)					
SPX/CS/230810/4210.24-4462.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,Nati onalAssociation .. KB1H1DSPPRFMYMCFXT09	08/10/2022	08/10/2023	8,860	39,540,232	4462.85		1,227,240		1,062,694		477,130			(164,546)					
SPX_IND U_NDX/ARBCS/230810/10/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	731,132	3,290,094	4.5		19,302		16,714		7,626			(2,588)					
SPX/AVGCS/230810/10/4210.24-4526.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/10/2022	08/10/2023	268	1,214,900	4526.98		40,111		34,733		3,936			(5,378)					
SPX/CS/230810/4210.24-4378.50	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,Nati onalAssociation .. KB1H1DSPPRFMYMCFXT09	08/10/2022	08/10/2023	406	1,777,215	4378.5		38,792		33,591		15,908			(5,201)					
SPX/CS/230811/4280.15-4536.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/17/2022	08/11/2023	199	902,855	4536.96		28,919		25,550		9,276			(3,368)					
SPX/CS/230817/4274.04-4530.48	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/17/2022	08/17/2023	151	685,919	4530.48		22,454		19,883		7,312			(2,572)					
SPX/CS/230815/4297.14-4554.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/17/2022	08/15/2023	407	1,853,873	4554.97		58,490		51,754		18,502			(6,736)					
SPX/CS/230823/4128.73-4376.45	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/24/2022	08/23/2023	277	1,212,277	4376.45		38,680		34,996		18,036			(3,684)					
SPX/CS/230822/4137.99-4386.26	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/24/2022	08/22/2023	192	842,162	4386.26		26,690		24,141		12,279			(2,549)					
SPX/CS/230818/4228.48-4482.16	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/24/2022	08/18/2023	245	1,098,129	4482.16		32,389		29,261		13,067			(3,128)					
SPX_IND U_NDX/ARBCS/230825/25/4199.12-4461.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/25/2022	08/25/2023	1,130,871	6,785,226	6		38,563		35,205		15,711			(3,358)					
SPX/CS/240823/4199.12-4954.96	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/25/2022	08/23/2024	278	1,379,776	4954.96		101,612		97,201		54,729			(4,412)					
SPX/CS/230825/4199.12-4503.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/25/2022	08/25/2023	1,336	6,017,054	4503.56		222,729		203,334		88,374			(19,395)					
SPX/CS/230725/4199.12-4566.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale .. 02RNE81BXP4R0TD8PU41	08/25/2022	07/25/2023	1,248	5,699,920	4566.35		243,207		220,080		85,541			(23,127)					
SPX/AVGCS/230825/25/4199.12-4461.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank .. IYDQJBGJYI9T8XKCSX06	08/25/2022	08/25/2023	334	1,487,987	4461.57		44,394		40,529		5,284			(3,866)					
SPX/CS/240823/4199.12-4870.98	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	08/25/2022	08/23/2024	304	1,479,740	4870.98		101,158		96,766		55,582			(4,392)					
SPX/CS/230825/4199.12-4440.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,Nati onalAssociation .. KB1H1DSPPRFMYMCFXT09	08/25/2022	08/25/2023	2,999	13,317,000	4440.57		406,751		371,332		167,514			(35,419)					
SPX/CS/230825/4199.12-4587.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank .. IYDQJBGJYI9T8XKCSX06	08/25/2022	08/25/2023	613	2,810,145	4587.54		125,524		114,594		47,510			(10,930)					
SPX/CS/240823/4199.12-5150.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SocieteGenerale .. 02RNE81BXP4R0TD8PU41	08/25/2022	08/23/2024	764	3,932,604	5150.02		326,107		311,941		169,631			(14,158)					
SPX_IND U_NDX/ARBCS/230825/25/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	08/25/2022	08/25/2023	766,905	5,176,609	6.75		28,529		26,045		11,831			(2,484)					

E06.33

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230825/4199.12-4482.56	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/25/2022	08/25/2023	428	1,918,249	4482.56		67,026		61,190		26,933			(5,837)					
SPX/CS/230825/4199.12-4293.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/25/2023	744	3,192,882	4293.6		41,531		37,914		18,804			(3,616)					
SPX/CS/240823/4199.12-4703.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	08/25/2022	08/23/2024	499	2,347,292	4703.01		129,730		124,097		75,388			(5,633)					
SPX/CS/240823/4199.12-4864.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/23/2024	187	910,937	4864.35		61,887		59,200		34,050			(2,687)					
SPX/CS/230825/4199.12-4330.13	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/25/2023	228	987,620	4330.13		17,622		16,088		7,709			(1,535)					
SPX/CS/240823/4199.12-4766.00	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	08/25/2022	08/23/2024	1,271	6,059,501	4766		364,104		348,296		208,372			(15,808)					
SPX/CS/230825/4199.12-4472.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	08/25/2022	08/25/2023	9,106	40,722,990	4472.06		1,372,729		1,253,193		557,510			(119,535)					
SPX/CS/230725/4199.12-4619.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	07/25/2023	183	846,431	4619.07		40,167		36,347		13,557			(3,820)					
SPX/CS/240823/4199.12-4745.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	08/25/2022	08/23/2024	416	1,976,034	4745.01		116,463		111,407		66,532			(5,057)					
SPX/CS/230825/4199.12-4451.07	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	08/25/2022	08/25/2023	7,260	32,315,074	4451.07		1,021,278		932,346		418,793			(88,931)					
SPX/AVGCS/230825/25/4199.12-4493.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/25/2022	08/25/2023	409	1,839,771	4493.06		58,632		53,526		6,839			(5,106)					
SPX/CS/230825/4199.12-4619.21	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/25/2022	08/25/2023	688	3,175,966	4619.21		150,131		137,058		55,834			(13,073)					
SPX/CS/240823/4199.12-4661.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/23/2024	143	666,347	4661.02		34,758		33,249		20,287			(1,509)					
SPX/CS/230825/4199.12-4556.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	08/25/2022	08/25/2023	770	3,509,399	4556.05		147,492		134,648		56,676			(12,843)					
SPX/AVGCS/230825/25/4199.12-4472.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/25/2022	08/25/2023	1,086	4,858,564	4472.06		147,354		134,522		17,545			(12,831)					
SPX/CS/230725/4199.12-4587.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	08/25/2022	07/25/2023	376	1,724,609	4587.54		76,877		69,567		26,623			(7,310)					
SPX/CS/230825/4199.12-4366.99	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/25/2022	08/25/2023	623	2,719,273	4366.99		60,401		55,141		26,019			(5,260)					
SPX/CS/230825/4199.12-4440.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/25/2023	172	762,016	4440.57		23,419		21,380		9,585			(2,039)					
SPX/CS/230825/4199.12-4409.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	08/25/2022	08/25/2023	1,256	5,539,974	4409.08		149,843		136,795		63,014			(13,048)					
SPX/AVGCS/230825/25/4199.12-4513.69	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/25/2022	08/25/2023	167	754,842	4513.69		25,491		23,271		2,874			(2,220)					
SPX/CS/240823/4199.12-4933.97	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	08/25/2022	08/23/2024	629	3,103,547	4933.97		222,927		213,248		121,592			(9,679)					
SPX/CS/230825/4199.12-4514.05	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	08/25/2022	08/25/2023	2,375	10,722,090	4514.05		407,938		372,416		160,799			(35,523)					
SPX/CS/230825/4199.12-4577.04	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/25/2023	125	571,578	4577.04		25,275		23,074		9,528			(2,201)					
SPX/CS/230825/4199.12-4566.54	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BarclaysBankPLC(London)	08/25/2022	08/25/2023	2,415	11,029,957	4566.54		473,655		432,409		181,077			(41,245)					
SPX/CS/230825/4199.12-4319.66	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	08/25/2022	08/25/2023	344	1,487,849	4319.66		24,588		22,447		10,828			(2,141)					
SPX/CS/230825/4057.66-4301.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	08/31/2022	08/25/2023	282	1,212,916	4301.12		35,399		32,592		20,754			(2,808)					
SPX/CS/230901/3924.26-4159.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	09/07/2022	09/01/2023	258	1,073,208	4159.72		34,528		32,468		22,656			(2,060)					
SPX/CS/230908/4067.36-4158.88	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/09/2022	09/08/2023	399	1,659,494	4158.88		21,423		20,397		12,452			(1,026)					

E06.34

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/240910/4067.36-4715.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/10/2024	404	1,904,947	4715.01		126,369		123,372		83,775			(2,996)					
SPX/AVGCS/230908/10/4067.36-4367.35	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	531	2,317,548	4367.35		74,895		71,308		18,254			(3,587)					
SPX/CS/230908/4067.36-4474.31	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	1,224	5,475,305	4474.31		254,341		242,161		130,974			(12,180)					
SPX/CS/230908/4067.36-4230.02	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	880	3,723,918	4230.02		81,282		77,390		46,272			(3,892)					
SPX/CS/240910/4067.36-4799.48	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/10/2024	217	1,039,332	4799.48		74,779		73,006		48,573			(1,773)					
SPX/CS/230908/4067.36-4331.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	14,163	61,351,684	4331.74		2,027,773		1,930,669		1,113,553			(97,105)					
SPX/CS/240910/4067.36-4779.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/10/2024	586	2,799,175	4779.15		197,014		192,343		129,093			(4,671)					
SPX/CS/240910/4067.36-4611.86	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	09/09/2022	09/10/2024	424	1,953,623	4611.86		114,853		112,130		77,753			(2,723)					
SPX/CS/230908/4067.36-4270.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	1,130	4,825,178	4270.73		128,212		122,072		71,853			(6,140)					
SPX/CS/230810/4067.36-4227.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	08/10/2023	208	878,598	4227.4		19,189		18,192		10,291			(998)					
SPX/CS/230908/4067.36-4423.25	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	3,300	14,598,178	4423.25		612,117		582,805		322,936			(29,313)					
SPX/AVGCS/230908/10/4067.36-4352.08	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	483	2,103,281	4352.08		65,457		62,323		16,190			(3,135)					
SPX/CS/230908/4067.36-4311.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	9,627	41,505,479	4311.4		1,284,321		1,222,817		711,084			(61,503)					
SPX/CS/230810/4067.36-4443.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	08/10/2023	147	651,900	4443.59		28,523		27,040		14,030			(1,483)					
SPX/CS/240910/4067.36-4950.94	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/10/2024	214	1,058,496	4950.94		84,698		82,690		53,570			(2,008)					
SPX/CS/230908/4067.36-4362.24	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	6,676	29,122,852	4362.24		1,053,583		1,003,130		570,517			(50,453)					
SPX/CS/240910/4067.36-4616.45	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/10/2024	643	2,968,929	4616.45		175,258		171,103		118,780			(4,155)					
SPX_INDU_NDX/ARBCS/230908/10/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	1,680,185	11,341,249	6.75		61,999		59,030		29,595			(2,969)					
SPX/CS/230908/4067.36-4413.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	269	1,187,036	4413.09		49,122		46,770		25,799			(2,352)					
SPX_INDU_NDX/ARBCS/230908/10/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	1,442,557	8,655,342	6		48,758		46,424		22,832			(2,335)					
SPX/CS/240910/4067.36-4554.72	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	09/09/2022	09/10/2024	553	2,516,638	4554.72		136,392		133,158		93,208			(3,234)					
SPX/CS/230908/4067.36-4301.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	3,130	13,462,502	4301.29		402,284		383,020		223,513			(19,264)					
SPX/CS/230810/4067.36-4650.64	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	08/10/2023	165	768,390	4650.64		44,555		42,239		20,147			(2,316)					
SPX/AVGCS/230908/10/4067.36-4321.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	425	1,837,624	4321.57		52,751		50,225		13,406			(2,526)					
SPX_INDU_NDX/ARBCS/230908/10/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	902,778	4,062,501	4.5		24,375		23,208		10,960			(1,167)					
SPX/CS/230908/4067.36-4187.12	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	289	1,211,237	4187.12		20,473		19,492		11,569			(980)					
SPX/AVGCS/230908/10/4067.36-4331.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	RoyalBankofCanada	09/09/2022	09/08/2023	369	12,946,396	4331.74/4331.74		247,070		126,275		33,345			(6,351)					
SPX/CS/230908/4067.36-4443.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/09/2022	09/08/2023	1,542	6,852,343	4443.59		300,437		286,050		156,696			(14,387)					

E06.35

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
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SPX/CS/230810/4067.36-4474.10	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/09/2022	08/10/2023	245	1,096,781	4474.1		50,751		48,113		24,638			(2,638)					
SPX/CS/230810/4067.36-4423.25	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/09/2022	08/10/2023	946	4,183,866	4423.25		174,665		165,584		87,225			(9,080)					
SPX/CS/230908/4067.36-4372.41	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London)	09/09/2022	09/08/2023	2,573	11,248,251	4372.41		419,168		399,095		225,499			(20,073)					
SPX/CS/230908/4067.36-4179.14	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/09/2022	09/08/2023	542	2,265,240	4179.14		35,054		33,375		20,351			(1,679)					
SPX_INDU_NDX/ARBCS/230908/10/0.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada	09/09/2022	09/08/2023	730,568	2,922,272	4		17,972		17,111		7,944			(861)					
SPX/CS/230908/4067.36-4341.91	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	WellsFargoBank,National Association	09/09/2022	09/08/2023	384	1,668,827	4341.91		57,373		54,626		31,110			(2,747)					
SPX/CS/230915/3873.33-4105.73	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/21/2022	09/15/2023	389	1,597,129	4105.73		49,127		48,150		36,572			(977)					
SPX/AVGCS/230925/25/3693.23-3966.40	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2023	360	1,426,033	3966.4		46,872		46,479		38,891			(393)					
SPX/CS/230825/3693.23-4034.85	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	08/25/2023	226	912,524	4034.85		39,591		39,229		35,368			(362)					
SPX/CS/230925/3693.23-3794.74	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2023	303	1,148,466	3794.74		17,772		17,623		15,768			(149)					
SPX/CS/230925/3693.23-3914.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	10,991	43,026,215	3914.82		1,294,441		1,283,594		1,189,922			(10,847)					
SPX/CS/240925/3693.23-4191.82	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2024	956	4,005,687	4191.82		235,047		234,065		216,820			(982)					
SPX/CS/230925/3693.23-3804.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	586	2,230,706	3804.09		36,362		36,057		33,243			(305)					
SPX/AVGCS/230925/25/3693.23-3924.06	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2023	439	1,723,533	3924.06		49,962		49,543		41,858			(419)					
SPX/CS/230925/3693.23-3933.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	15,581	61,285,083	3933.29		1,240,532		1,223,972		1,813,137			(16,560)					
SPX/CS/230925/3693.23-3840.77	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2023	309	1,188,369	3840.77		25,711		25,496		23,004			(215)					
SPX_INDU_NDX/ARBCS/230925/25/0.00%-6.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	1,239,319	7,435,914	6		43,128		42,767		26,283			(361)					
SPX/CS/240925/3693.23-4476.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2024	161	719,526	4476.01		57,291		57,052		52,135			(239)					
SPX/CS/230925/3693.23-4007.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	4,206	16,853,937	4007.15		678,818		673,130		618,947			(5,688)					
SPX/CS/240925/3693.23-4284.15	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2024	802	3,435,976	4284.15		227,189		226,240		209,315			(949)					
SPX/CS/230825/3693.23-4062.57	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	08/25/2023	476	1,934,854	4062.57		88,264		87,457		79,336			(807)					
SPX/CS/240925/3693.23-4358.01	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2024	297	1,295,999	4358.01		93,136		92,747		85,268			(389)					
SPX/CS/230925/3693.23-4016.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	6,750	27,110,579	4016.39		1,117,080		1,107,719		1,018,192			(9,361)					
SPX/CS/230925/3693.23-3942.52	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS	09/23/2022	09/25/2023	831	5,404,995	3776.33/3942.52		136,341		108,915		100,014			(920)					
SPX/CS/240925/3693.23-4188.90	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2024	346	1,449,675	4188.9		84,996		84,641		78,139			(355)					
SPX/CS/230925/3693.23-4034.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2023	717	2,894,011	4034.47		125,044		123,996		113,296			(1,048)					
SPX/CS/230925/3693.23-3960.99	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley	09/23/2022	09/25/2023	1,347	5,335,967	3960.99		189,756		188,166		172,708			(1,590)					
SPX/CS/230925/3693.23-3799.60	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	SunTrustBank	09/23/2022	09/25/2023	142	541,082	3799.6		8,836		8,762		7,760			(74)					

E06.36

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/230925/3693.23-3905.58	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	09/25/2023	346	1,352,310	3905.58		39,770		39,437		36,066			(333)					
SPX_IND/NDX/ARBCS/230925/25/0.00%-6.75%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/23/2022	09/25/2023	1,040,055	7,020,371	6.75		39,730		39,397		24,579			(333)					
SPX/CS/230925/3693.23-3970.22	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	MorganStanley	09/23/2022	09/25/2023	3,543	14,068,046	3970.22		511,685		507,397		467,967			(4,288)					
SPX/CS/240925/3693.23-4279.09	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	09/25/2024	231	988,349	4279.09		65,683		65,409		59,862			(274)					
SPX/CS/230825/3693.23-4016.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/23/2022	08/25/2023	679	2,725,764	4016.39		112,289		111,262		101,337			(1,027)					
SPX/CS/230925/3693.23-3877.89	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/23/2022	09/25/2023	1,968	7,630,665	3877.89		197,525		195,870		180,327			(1,655)					
SPX/CS/230925/3693.23-4062.79	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	09/25/2023	1,195	4,854,612	4062.79		222,858		220,990		201,549			(1,868)					
SPX/CS/240925/3693.23-4135.37	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SocieteGenerale	09/23/2022	09/25/2024	702	2,904,263	4135.37		156,142		155,491		143,995			(652)					
SPX/AVGCS/230925/25/3693.23-3951.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	09/25/2023	509	2,009,635	3951.76		63,294		62,764		52,851			(530)					
SPX_IND/NDX/ARBCS/230925/25/0.00%-4.00%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/23/2022	09/25/2023	661,014	2,644,056	4		16,922		16,780		9,585			(142)					
SPX/CS/230825/3693.23-3806.39	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	08/25/2023	310	1,180,108	3806.39		20,152		19,968		17,857			(184)					
SPX/CS/240925/3693.23-4339.55	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	09/25/2024	142	616,497	4339.55		43,758		43,575		39,839			(183)					
SPX_IND/NDX/ARBCS/230925/25/0.00%-4.50%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/23/2022	09/25/2023	915,013	4,117,559	4.5		25,254		25,043		14,832			(212)					
SPX/AVGCS/230925/25/3693.23-3933.29	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	SunTrustBank	09/23/2022	09/25/2023	1,339	5,267,080	3933.29		157,271		155,953		131,579			(1,318)					
SPX/CS/230925/3693.23-3905.59	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	BNPPARIBAS	09/23/2022	09/25/2023	2,866	11,192,512	3905.59		324,609		321,889		298,514			(2,720)					
SPX/CS/230928/3719.04-3942.18	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	09/28/2022	09/28/2023	207	814,209	3942.18		25,041		25,041		22,063	(2,978)							
SPX/CS/230922/3757.99-3983.47	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index.	WellsFargoBank,NationalAssociation	09/28/2022	09/22/2023	134	533,785	3983.47		15,773		15,773		13,901	(1,872)							
SPX/AVGCS/230410/10/4488.28-4824.43	General Business	NA	Equity/Index.	RoyalBankofCanada	04/11/2022		207	927,071		30,671			16,324		13			(14,348)					
SPX/CS/221025/4566.48-4920.38	General Business	NA	Equity/Index.	SocieteGenerale	10/25/2021		406	1,856,164		74,618			5,211		11			(56,068)					
SPX/CS/221025/4701.46-5159.85	General Business	NA	Equity/Index.	SocieteGenerale	11/24/2021		1,161	5,456,864		260,838			20,003		14			(215,231)					
SPX/CS/221110/4646.71-4913.90	General Business	NA	Equity/Index.	SunTrustBank	11/10/2021		338	1,572,581		49,851			5,617		37			(37,774)					
SPX/CS/221110/4646.71-5041.85	General Business	NA	Equity/Index.	SunTrustBank	11/10/2021		374	1,735,878		75,164			8,469		47			(56,955)					
SPX/CS/221125/4701.46-4836.86	General Business	NA	Equity/Index.	RoyalBankofCanada	11/24/2021		270	1,267,472		21,927			3,388		40			(16,569)					
SPX/CS/221125/4701.46-5089.33	General Business	NA	Equity/Index.	SocieteGenerale	11/24/2021		3,822	17,967,649		769,015			118,809		981			(581,082)					
SPX/CS/221209/4670.29-5102.29	General Business	NA	Equity/Index.	MorganStanley	01/10/2022		682	3,184,560		151,585			31,986		409			(119,599)					
SPX/CS/221209/4712.02-4880.84	General Business	NA	Equity/Index.	SocieteGenerale	12/10/2021		256	1,205,423		25,555			4,967		79			(19,364)					
SPX/CS/221209/4712.02-4888.72	General Business	NA	Equity/Index.	SocieteGenerale	12/10/2021		290	1,364,164		30,148			5,860		92			(22,845)					
SPX/CS/221209/4712.02-5158.56	General Business	NA	Equity/Index.	BNPPARIBAS	12/10/2021		661	3,115,856		149,250			29,009		331			(113,093)					

E06.37

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/221223/4725.79-4888.28	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021		127	601,394		12,449			2,902		61				(9,407)				
SPX/CS/221223/4725.79-4896.86	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021		133	628,054		13,629			3,177		66				(10,298)				
SPX/CS/221223/4725.79-5044.78	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	12/23/2021		8,337	32,753,685		1,469,541			342,618		5,934				(1,110,412)				
SPX/CS/230110/4504.08-4943.23	General Business	NA	Equity/Index	SunTrust Bank .. IYDOJBGJWY9T8XKCSX06	02/10/2022		700	3,151,224		156,931			48,138		2,456				(108,793)				
SPX/CS/230125/3855.36-4491.49	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Goldman Sachs International .. 784F5XWPLTWKT BV3E584	01/25/2021		368	1,419,538		101,497			16,256		34,149				(38,026)				
SPX/CS/230125/4356.45-4639.62	General Business	NA	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	01/25/2022		2,116	9,217,364		329,982			106,000		17,205				(223,982)				
SPX/CS/230125/4356.45-4715.86	General Business	NA	Equity/Index	SunTrust Bank .. IYDOJBGJWY9T8XKCSX06	01/25/2022		9,135	39,797,223		1,747,099			561,219		82,667				(1,185,880)				
SPX/CS/230125/4384.65-4812.15	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/25/2022		723	3,170,784		157,905			56,047		6,107				(101,858)				
SPX/CS/230210/3909.88-4495.76	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Goldman Sachs International .. 784F5XWPLTWKT BV3E584	02/10/2021		689	2,692,941		179,888			32,570		57,763				(67,396)				
SPX/CS/230224/4384.65-4552.81	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/25/2022		379	1,662,872		37,248			15,195		3,158				(22,054)				
SPX/CS/230324/4543.06-4883.79	General Business	NA	Equity/Index	Societe Generale .. 02RNE8IBXP4ROT D8PU41	03/28/2022		4,371	19,856,706		829,703			407,820		38,113				(421,883)				
SPX/CS/230410/4001.05-4401.20	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022		321	1,284,671		66,546			38,548		25,309				(27,998)				
SPX/CS/230410/4488.28-4881.00	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022		1,820	8,167,991		369,005			196,389		26,020				(172,616)				
SPX/CS/230410/4488.28-4903.45	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022		601	2,697,670		127,700			67,964		8,777				(59,737)				
SPX/CS/230425/3978.73-4326.87	General Business	NA	Equity/Index	Morgan Stanley .. 87GCMVDQLFKA700JXC56	05/25/2022		978	3,891,633		173,995			108,747		80,984				(65,248)				
SPX/CS/230425/3978.73-4346.76	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/25/2022		157	625,621		29,592			18,495		13,450				(11,097)				
SPX/CS/230425/4296.12-4427.11	General Business	NA	Equity/Index	Societe Generale .. 02RNE8IBXP4ROT D8PU41	04/25/2022		164	703,525		12,663			7,251		2,755				(5,412)				
SPX/CS/230510/4001.05-4091.07	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022		511	2,042,825		26,557			16,320		14,210				(10,237)				
SPX/CS/230525/3911.74-4273.58	General Business	NA	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	06/24/2022		285	1,113,924		52,054			37,409		30,530				(14,645)				
SPX/CS/230525/3978.73-4326.87	General Business	NA	Equity/Index	Morgan Stanley .. 87GCMVDQLFKA700JXC56	05/25/2022		4,690	18,661,349		836,962			549,402		426,556				(287,559)				
SPX/CS/230525/3978.73-4346.16	General Business	NA	Equity/Index	Morgan Stanley .. 87GCMVDQLFKA700JXC56	05/25/2022		1,010	4,020,443		189,001			124,065		95,030				(64,936)				
SPX/CS/230525/4188.13-4837.29	General Business	NA	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	05/25/2021		986	4,128,162		272,046			89,040		69,064				(101,922)				
SPX/CS/230623/3911.74-3999.75	General Business	NA	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	06/24/2022		1,194	4,669,762		59,866			44,352		41,424				(15,515)				
SPX/CS/230623/3911.74-4205.12	General Business	NA	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	06/24/2022		4,419	17,286,687		676,601			501,256		434,685				(175,344)				
SPX/CS/230710/3899.38-4011.68	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022		277	1,080,816		18,050			14,117		12,450				(3,933)				
SPX/CS/230710/3899.38-4182.09	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/08/2022		714	2,783,377		108,273			84,683		71,113				(23,590)				
SPX/CS/230710/4210.24-4579.88	General Business	NA	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMCFXT09	08/10/2022		1,950	8,208,632		373,493			318,835		122,944				(54,657)				
SPX/CS/230725/3966.84-4333.77	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/25/2022		538	2,133,976		101,791			83,878		59,646				(17,913)				

E06.38

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/230725/3966.84-4364.58	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	07/25/2022		678	2,689,053		137,142			113,008		79,300			(24,134)				
SPX/CS/230810/4210.24-4526.01	General Business	NA	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMJCFT09	08/10/2022		2,017	8,492,685		340,557			294,895		127,035			(45,661)				
SPX/CS/230825/4496.19-5395.43	General Business	NA	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	08/25/2021		577	2,595,378		203,296			92,021		29,319			(76,165)				
SPX/CS/230925/3693.23-3776.33	General Business	NA	Equity/Index	BNPPARIBAS .. 549300WICGB70D06XZS54	09/23/2022		564	2,082,121		26,505			26,283		24,222			(222)				
SPX/CS/231110/4646.71-5204.32	General Business	NA	Equity/Index	SunTrust Bank .. IYDQJBGJWY9T8KCSX06	11/10/2021		589	2,734,790		160,806			89,961		24,611			(60,499)				
SPX/CS/231124/4701.46-5383.17	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	11/24/2021		109	513,350		35,267			20,420		4,667			(13,268)				
SPX/CS/231208/4712.02-5654.42	General Business	NA	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021		280	1,320,344		111,041			66,562		13,743			(41,835)				
SPX/CS/240209/4504.08-5179.50	General Business	NA	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022		422	1,901,021		138,014			94,390		35,749			(43,624)				
SPX/CS/240223/4384.65-5042.09	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	02/25/2022		501	2,196,902		156,419			110,504		54,651			(45,915)				
SPX/CS/240223/4384.65-5194.04	General Business	NA	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPRFMYMJCFT09	02/25/2022		394	1,727,139		141,453			99,931		47,134			(41,522)				
SPX/CS/240308/4259.52-5044.44	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	03/10/2022		159	678,633		57,277			41,554		23,903			(15,723)				
SPX/CS/240524/3978.73-4694.90	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/25/2022		233	928,576		78,093			64,696		53,437			(13,397)				
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										103,972,849	162,645,774		120,551,110	XXX	65,498,401	(2,781)		(118,528,842)		XXX	XXX	
SPX/CLQ/221010/10/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	1,998,845	4,997,113	2.5	65,562			1,836					(49,401)				
SPX/CLQ/230110/10/2.4%	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	01/10/2022		4,594,872	4,594,872		156,685			43,767					(112,918)				
SPX/CLQ/230110/10/2.5%	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	01/10/2022		989,590	989,590		35,031			9,785					(25,246)				
SPX/CLQ/230725/25/1.9%	General Business	NA	Equity/Index	BNPPARIBAS .. 549300WICGB70D06XZS54	07/25/2022		1,292,691	1,292,691		30,249			24,926		3,066			(5,323)				
SPX/CLQ/230908/10/2.1%	General Business	NA	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	09/09/2022		4,029,696	4,029,696		114,443			108,963		22,972			(5,480)				
SPX/CLQ/221010/10/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	3,301,399	7,923,358	2.4	103,334			2,895					(77,862)				
SPX/CLQ/221010/10/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	10/08/2021	10/10/2022	2,278,707	6,152,509	2.7	81,578			2,285					(61,469)				
SPX/CLQ/221025/25/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	10/25/2021	10/25/2022	3,522,784	8,454,682	2.4	116,956			8,167					(87,881)				
SPX/CLQ/221025/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	10/25/2021	10/25/2022	1,040,626	2,809,690	2.7	38,919			2,718					(29,244)				
SPX/CLQ/221110/10/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Morgan Stanley .. 876GMVDQLFKA700JXC56	10/25/2021	10/25/2022	1,477,337	3,693,343	2.5	51,116			3,570					(38,408)				
SPX/CLQ/221110/10/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WICGB70D06XZS54	11/10/2021	11/10/2022	3,724,040	8,937,696	2.4	124,383			14,015					(94,251)				
SPX/CLQ/221110/10/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WICGB70D06XZS54	11/10/2021	11/10/2022	699,679	1,469,326	2.1	20,011			2,255					(15,163)				
SPX/CLQ/221110/10/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	11/10/2021	11/10/2022	1,252,191	3,380,916	2.7	47,208			5,319					(35,771)				
SPX/CLQ/221125/25/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WICGB70D06XZS54	11/10/2021	11/10/2022	581,092	1,452,730	2.5	20,338			2,292					(15,411)				
SPX/CLQ/221125/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	4,782,053	11,476,927	2.4	90,925	66,883		24,380					(119,242)				
SPX/CLQ/221125/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	11/24/2021	11/25/2022	1,162,536	3,138,847	2.7	43,479			6,717					(32,853)				

E06.39

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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SPX/CLQ/221125/25/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	11/24/2021	11/25/2022	2,973,446	7,433,615	2.5	102,881			15,895					(77,739)				
SPX/CLQ/221209/10/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	12/10/2021	12/09/2022	1,098,381	2,965,629	2.7	41,189			8,006					(31,211)				
SPX/CLQ/221209/10/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	12/10/2021	12/09/2022	2,975,634	7,141,522	2.4	100,279			19,491					(75,986)				
SPX/CLQ/221209/10/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	12/10/2021	12/09/2022	1,820,943	4,552,358	2.5	63,733			12,388					(48,293)				
SPX/CLQ/221223/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	12/23/2021	12/23/2022	1,410,452	3,808,220	2.7	55,149			12,858					(41,671)				
SPX/CLQ/221223/25/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	12/23/2021	12/23/2022	3,802,940	9,127,056	2.4	131,201			30,589					(99,138)				
SPX/CLQ/221223/25/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	12/23/2021	12/23/2022	1,140,994	2,852,485	2.5	41,190			9,603					(31,124)				
SPX/CLQ/221223/25/2.2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	12/23/2021	12/23/2022	515,976	1,135,147	2.2	16,356			3,813					(12,359)				
SPX/CLQ/221223/25/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	12/23/2021	12/23/2022	553,539	1,162,432	2.1	16,606			3,872					(12,548)				
SPX/CLQ/230110/10/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	01/10/2022	01/10/2023	2,646,961	7,146,795	2.7		100,585		28,096					(72,488)				
SPX/CLQ/230125/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	01/25/2022	01/25/2023	1,354,742	3,657,803	2.7		50,667		16,276					(34,392)				
SPX/CLQ/230125/25/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .. 876GIMVQDLFKA700JXC56	01/25/2022	01/25/2023	765,658	1,607,882	2.1		21,515		6,911					(14,604)				
SPX/CLQ/230125/25/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .. 876GIMVQDLFKA700JXC56	01/25/2022	01/25/2023	2,518,178	6,295,445	2.5		86,877		27,907					(58,970)				
SPX/CLQ/230125/25/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .. 876GIMVQDLFKA700JXC56	01/25/2022	01/25/2023	4,495,368	10,788,883	2.4		147,898		47,509					(100,389)				
SPX/CLQ/230210/10/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	02/10/2022	02/10/2023	669,972	1,406,941	2.1		19,831		7,242					(12,589)				
SPX/CLQ/230210/10/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	02/10/2022	02/10/2023	1,006,858	2,718,517	2.7		39,771		14,523					(25,248)				
SPX/CLQ/230210/10/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	02/10/2022	02/10/2023	3,197,021	7,992,553	2.5		116,372		42,495					(73,876)				
SPX/CLQ/230210/10/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	02/10/2022	02/10/2023	4,483,995	10,761,588	2.4		155,595		56,818					(98,776)				
SPX/CLQ/230224/25/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	02/25/2022	02/24/2023	2,207,860	5,519,650	2.5		77,937		31,793					(46,144)				
SPX/CLQ/230224/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	02/25/2022	02/24/2023	835,548	2,255,980	2.7		31,751		12,952					(18,799)				
SPX/CLQ/230224/25/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	02/25/2022	02/24/2023	5,208,495	12,500,388	2.4		178,131		72,665					(105,465)				
SPX/CLQ/230224/25/3.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHIGC71XBU11	02/25/2022	02/24/2023	4,083,838	12,659,898	3.1		176,830		72,135					(104,695)				
SPX/CLQ/230310/10/2.5%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	Citibank,NationalAssociation .. E570DZVIZ7FF32TWEFA76	03/10/2022	03/10/2023	1,866,738	4,666,845	2.5		62,536		28,106					(34,430)				
SPX/CLQ/230310/10/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	03/10/2022	03/10/2023	723,980	1,954,746	2.7		26,715		12,007					(14,708)				
SPX/CLQ/230310/10/2.4%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .. 549300WCGB70D06XZS54	03/10/2022	03/10/2023	5,630,686	13,513,646	2.4		180,295		81,031					(99,263)				
SPX/CLQ/230210/10/3.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) .. 65GSEF7VJP5170UK5573	03/10/2022	02/10/2023	711,463	2,205,535	3.1		29,526		11,774					(17,752)				
SPX/CLQ/230324/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) .. 65GSEF7VJP5170UK5573	03/28/2022	03/24/2023	2,125,863	5,739,830	2.7		88,797		43,641					(45,146)				
SPX/CLQ/230324/25/2.2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley .. 876GIMVQDLFKA700JXC56	03/28/2022	03/24/2023	1,442,928	3,174,442	2.2		50,070		24,610					(25,459)				

E06.40

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CLQ/230623/25/2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/24/2022	.06/23/2023	886,831	1,773,662	2		22,437		16,622		2,634			(5,815)					
SPX/CLQ/230623/25/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/24/2022	.06/23/2023	3,583,410	8,241,843	2.3		107,502		79,643		18,146			(27,860)					
SPX/CLQ/230623/25/1.9%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.06/24/2022	.06/23/2023	596,557	1,133,458	1.9		14,138		10,474		1,389			(3,664)					
SPX/CLQ/230623/25/2.2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/24/2022	.06/23/2023	640,227	1,408,499	2.2		18,246		13,518		2,764			(4,729)					
SPX/CLQ/230623/25/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.06/24/2022	.06/23/2023	3,972,612	8,342,485	2.1		106,863		79,169		14,401			(27,694)					
SPX/CLQ/230710/10/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/08/2022	.07/10/2023	5,159,034	10,833,971	2.1		137,230		107,331		12,932			(29,899)					
SPX/CLQ/230710/10/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/08/2022	.07/10/2023	1,322,838	3,042,527	2.3		39,950		31,246		4,666			(8,704)					
SPX/CLQ/230710/10/2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/08/2022	.07/10/2023	796,895	1,593,790	2		19,763		15,457		1,649			(4,306)					
SPX/CLQ/230710/10/1.9%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/08/2022	.07/10/2023	727,422	1,382,102	1.9		16,876		13,199		1,212			(3,677)					
SPX/CLQ/230725/25/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/25/2022	.07/25/2023	4,188,998	8,796,896	2.1		111,427		91,819		14,629			(19,609)					
SPX/CLQ/230725/25/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/25/2022	.07/25/2023	1,652,882	3,801,629	2.3		49,421		40,724		7,761			(8,697)					
SPX/CLQ/230725/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.07/25/2022	.07/25/2023	611,466	1,650,958	2.7		22,563		18,592		4,494			(3,971)					
SPX/CLQ/230725/25/2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.07/25/2022	.07/25/2023	1,163,962	2,327,924	2		29,099		23,978		3,394			(5,121)					
SPX/CLQ/230810/10/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/10/2022	.08/10/2023	6,762,125	14,200,463	2.1		185,958		161,025		12,098			(24,933)					
SPX/CLQ/230810/10/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/10/2022	.08/10/2023	875,991	2,014,779	2.3		27,769		24,046		2,115			(3,723)					
SPX/CLQ/230810/10/1.9%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/10/2022	.08/10/2023	1,491,617	2,834,072	1.9		35,799		30,999		1,791			(4,800)					
SPX/CLQ/230810/10/2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/10/2022	.08/10/2023	733,341	1,466,682	2		19,507		16,891		1,086			(2,615)					
SPX/CLQ/230825/25/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/25/2022	.08/25/2023	1,205,212	2,771,988	2.3		40,013		36,529		3,556			(3,484)					
SPX/CLQ/230825/25/2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/25/2022	.08/25/2023	873,989	1,747,978	2		23,947		21,862		1,572			(2,085)					
SPX/CLQ/230825/25/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/25/2022	.08/25/2023	4,807,894	10,096,577	2.1		140,871		128,604		10,428			(12,267)					
SPX/CLQ/230825/25/1.9%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BNPPARIBAS .....	.08/25/2022	.08/25/2023	616,473	1,171,299	1.9		15,843		14,464		892			(1,380)					
SPX/CLQ/230825/25/2.7%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	BarclaysBankPLC(London) .....	.08/25/2022	.08/25/2023	698,747	1,886,617	2.7		27,461		25,070		3,235			(2,391)					
SPX/CLQ/230908/10/2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.09/09/2022	.09/08/2023	901,082	1,802,164	2		24,149		22,993		4,553			(1,156)					
SPX/CLQ/230908/10/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.09/09/2022	.09/08/2023	1,139,799	2,621,538	2.3		36,132		34,401		7,989			(1,730)					
SPX/CLQ/230908/10/2.2%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	RoyalBankofCanada .. ES71P3U3RHI GC71XBU11	.09/09/2022	.09/08/2023	636,746	1,400,841	2.2		19,039		18,127		4,052			(912)					
SPX/CLQ/230925/25/2.3%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.09/23/2022	.09/25/2023	1,081,134	2,486,608	2.3		31,677		31,412		30,865			(265)					
SPX/CLQ/230925/25/1.9%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.09/23/2022	.09/25/2023	738,544	1,403,234	1.9		16,396		16,258		16,188			(137)					
SPX/CLQ/230925/25/2.1%	Indexed Universal Life Insurance	AnnualExH5Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.09/23/2022	.09/25/2023	5,450,562	11,446,180	2.1		140,079		138,906		137,941			(1,174)					

E06.42

SCHEDULE DB - PART A - SECTION 1

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

Table with 23 columns: 1 Description, 2 Description of Item(s) Hedged, Used for Income Generation or Replicated, 3 Schedule/ Exhibit Identifier, 4 Type(s) of Risk(s), 5 Exchange, Counterparty or Central Clearinghouse, 6 Trade Date, 7 Date of Maturity or Expiration, 8 Number of Contracts, 9 Notional Amount, 10 Strike Price, Rate or Index Received (Paid), 11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid, 12 Current Year Initial Cost of Un-discounted Premium (Received) Paid, 13 Current Year Income, 14 Book/ Adjusted Carrying Value, 15 Code, 16 Fair Value, 17 Unrealized Valuation Increase/ (Decrease), 18 Total Foreign Exchange Change in B./A.C.V., 19 Current Year's (Amortization)/ Accretion, 20 Adjustment to Carrying Value of Hedged Item, 21 Potential Exposure, 22 Credit Quality of Reference Entity, 23 Hedge Effectiveness at Inception and at Quarter-end (b). Rows include various option and swap transactions with subtotals.

EOG 43

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23				
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)				
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual ExH5Reserve	InterestRate	Citibank, National Association									(565,887)		(565,887)	(565,887)				124,145	---	---				
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual ExH5Reserve	InterestRate	JPMorganChaseBank, NationalAsc									(458,368)		(458,368)	(458,368)				108,861	---	---				
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate											(540,000)	(329,378)	(133,575,886)	XXX	(133,575,886)	(127,851,642)				14,246,860	XXX	XXX				
SRENX USD	General Business	NA	Credit	JPMorganChaseBank, NationalAsc									(295,215)		(295,215)	1,085,010				120,000,000	---	---				
1129999999. Subtotal - Swaps - Hedging Other - Credit Default											(30,000)	(151,667)	(295,215)	XXX	(295,215)	1,085,010				120,000,000	XXX	XXX				
1169999999. Subtotal - Swaps - Hedging Other											(30,000)	(540,000)	(481,045)	(133,871,101)	XXX	(133,871,101)	(126,766,632)				134,246,860	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											(540,000)	(329,378)	(133,575,886)	XXX	(133,575,886)	(127,851,642)				14,246,860	XXX	XXX				
1369999999. Total Swaps - Credit Default											(30,000)	(151,667)	(295,215)	XXX	(295,215)	1,085,010				120,000,000	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											(30,000)	(540,000)	(481,045)	(133,871,101)	XXX	(133,871,101)	(126,766,632)				134,246,860	XXX	XXX			
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	03/30/2021	12/30/2022	1	66,898	0.8399832			11,411		11,411	9,153				167	---	---				
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	03/30/2021	06/30/2023	1	65,292	0.834829069			10,864		10,864	8,758				282	---	---				
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	03/30/2021	12/29/2023	1	84,231	0.828939952			13,864		13,864	11,196				470	---	---				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	12/29/2023	1	280,536				48,169		48,169	36,972				1,566	---	---				
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	06/30/2023	1	52,647				(9,334)		(9,334)	(6,969)				228	---	---				
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	04/07/2021	12/30/2022	1	54,272				(9,825)		(9,825)	(7,332)				135	---	---				
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	04/26/2021	12/29/2023	1	477,936				89,559		89,559	61,795				2,668	---	---				
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	04/26/2021	06/30/2023	1	474,814				90,008		90,008	61,917				2,052	---	---				
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	04/26/2021	12/30/2022	1	472,175				91,646		91,646	62,772				1,178	---	---				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	02/01/2021	12/29/2023	1	12,286,227				2,282,660		2,282,660	1,591,667				68,583	---	---				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/09/2021	12/30/2022	1	251,709				45,882		45,882	33,953				628	---	---				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/09/2021	12/30/2022	1	314,636				57,352		57,352	42,442				785	---	---				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/09/2021	06/30/2023	1	253,863				45,047		45,047	33,599				1,097	---	---				
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/09/2021	06/30/2023	1	317,329				56,309		56,309	41,999				1,372	---	---				
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	12/31/2022	1	436,878				84,758		84,758	58,076				1,096	---	---				
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2023	1	438,643				82,978		82,978	57,228				1,896	---	---				
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2023	1	485,352				91,814		91,814	63,322				2,098	---	---				
MIZUO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUO	549300HS3IITRS6D8H32	05/17/2021	06/28/2024	1	16,434,186				3,059,772		3,059,772	2,117,305				108,537	---	---				

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/17/2021	06/28/2024	1	304,964					56,779		56,779		39,290			2,014		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	151,910					26,668		26,668		19,927			848		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	7,807,256					(1,177,175)		(1,177,175)		1,024,138			43,581		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	05/17/2021	12/30/2022	1	100,431					19,490		19,490		13,352			251		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	9,759,069					1,713,237		1,713,237		1,280,172			54,476		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	189,887					33,335		33,335		24,909			1,060		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	12,676,246					(192,643)		(192,643)		1,642,194			70,760		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCGEN	05/17/2021	12/30/2022	1	383,191					74,363		74,363		50,945			956		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1	132,705					24,655		24,655		17,192			741		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1	167,299					32,375		32,375		21,360			1,105		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/30/2023	1	168,892					33,408		33,408		21,800			730		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1	6,135,651					1,187,330		1,187,330		783,369			40,522		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/30/2022	1	168,112					34,134		34,134		22,101			420		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/29/2023	1	169,808					33,067		33,067		21,757			948		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/30/2022	1	11,859					2,151		2,151		1,602			30		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	1	5,491					956		956		722			31		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	1	319,236					55,568		55,568		41,952			1,782		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	06/30/2023	1	11,767					2,078		2,078		1,559			51		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	12/29/2023	1	116,611					23,285		23,285		20,547			651		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/28/2024	1	3,355,715					695,163		695,163		614,242			22,162		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	12/30/2022	1	113,935					21,547		21,547		19,152			284		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/28/2024	1	180,462					37,384		37,384		33,032			1,192		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/30/2023	1	115,212					22,226		22,226		19,697			498		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	06/30/2023	1	20,184					3,469		3,469		2,689			87		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/30/2022	1	20,169					3,567		3,567		2,739			50		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/29/2023	1	547,023					92,424		92,424		72,331			3,054		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/29/2023	1	9,757					1,649		1,649		1,290			54		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/30/2022	1	21,795					3,749		3,749		2,977			54		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	06/30/2023	1	21,813					3,644		3,644		2,923			94		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1	4,341,396					916,063		916,063		790,807			28,672		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	12/29/2023	1	134,296					27,597		27,597		23,491			750		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	12/30/2022	1	131,503					25,782		25,782		21,916			328		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1	204,613					43,175		43,175		37,271			1,351		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/30/2023	1	132,987					26,515		26,515		22,554			575		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/28/2024	1	19,165					4,029		4,029		3,494			127		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/30/2023	1	25,845					5,094		5,094		4,396			112		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	12/30/2022	1	25,501					4,941		4,941		4,262			64		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	12/29/2023	1	26,154					5,321		5,321		4,587			146		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/28/2024	1	1,036,653					217,916		217,916		189,022			6,846		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/29/2023	1	10,748					1,766		1,766		1,429			60		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/29/2023	1	591,099					97,101		97,101		78,600			3,300		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	06/30/2023	1	272,224					44,679		44,679		36,613			1,177		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	12/29/2023	1	274,002					44,344		44,344		36,541			1,530		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	06/28/2024	1	9,879,983					1,590,567		1,590,567		1,312,299			65,251		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	12/30/2022	1	270,675					45,659		45,659		37,119			676		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	08/25/2021	06/28/2024	1	433,500					69,789		69,789		57,579			2,863		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	09/13/2021	06/28/2024	1	587,291					95,493		95,493		77,857			3,879		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	09/13/2021	06/28/2024	1	14,418,587					2,344,442		2,344,442		1,911,460			95,225		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US MIZUHO SECURITIES	09/17/2021	12/29/2023	1	110,200					21,533		21,533		19,521			615		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US MIZUHO SECURITIES	09/17/2021	12/30/2022	1	108,549					20,246		20,246		18,305			271		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US MIZUHO SECURITIES	09/17/2021	12/31/2024	1	3,354,668					698,555		698,555		639,132			25,171		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US MIZUHO SECURITIES	09/17/2021	06/30/2023	1	109,462					20,732		20,732		18,796			473		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US MIZUHO SECURITIES	09/17/2021	06/28/2024	1	62,460					12,604		12,604		11,510			413		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	US MIZUHO SECURITIES	09/17/2021	06/28/2024	1	48,345					9,756		9,756		8,909			319		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARC	09/13/2021	12/29/2023	1	430,645					70,498		70,498		57,303			2,404		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARC	09/13/2021	12/30/2022	1	509,311					87,363		87,363		69,605			1,271		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FIID to exchange EUR to USD 2023-06-30	FX Bond	Annual Sch D part 1	Currency	BARC G5GSEF7VJP5170UK5573	09/13/2021	06/30/2023	1	344,304					57,325		57,325		46,176			1,488		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1	4,031					769		769		753			27		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/08/2021	12/30/2022	1	6,416					1,133		1,133		1,095			16		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/08/2021	06/30/2023	1	6,499					1,163		1,163		1,130			28		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1	217,654					41,544		41,544		40,659			1,437		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/08/2021	12/29/2023	1	6,573					1,212		1,212		1,180			37		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	1	612,198					92,642		92,642		83,015			4,593		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	1	14,321,303					2,167,205		2,167,205		1,941,986			107,455		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/04/2021	06/28/2024	1	14,448,288					(2,174,426)		(2,174,426)		(1,943,077)			95,421		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024	1	7,142,856					1,428,864		1,428,864		1,374,940			53,594		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/18/2021	06/30/2023	1	230,888					41,826		41,826		40,049			998		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/18/2021	12/29/2023	1	233,477					43,579		43,579		41,809			1,303		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/18/2021	06/28/2024	1	235,257					45,454		45,454		43,820			1,554		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/18/2021	12/30/2022	1	226,922					40,715		40,715		38,600			566		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024	1	238,428					47,695		47,695		45,895			1,789		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024	1	19,261					3,025		3,025		2,594			145		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/20/2021	12/29/2023	1	10,722					1,670		1,670		1,440			60		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024	1	450,570					70,755		70,755		60,687			3,381		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/20/2021	06/28/2024	1	10,807					1,680		1,680		1,445			71		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/21/2021	12/30/2022	1	102,847					16,367		16,367		14,266			257		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1	107,881					16,708		16,708		14,568			809		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1	3,685,622					570,810		570,810		497,686			27,654		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/20/2021	06/30/2023	1	10,644					1,676		1,676		1,443			46		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/21/2021	06/28/2024	1	105,104					16,098		16,098		14,091			694		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/21/2021	12/29/2023	1	104,281					16,018		16,018		14,044			582		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/21/2021	06/30/2023	1	103,511					16,059		16,059		14,071			447		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE O2RNE81BXP4R0TD8PU41	10/20/2021	12/30/2022	1	10,575					1,707		1,707		1,463			26		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	12/29/2023	1	122,576					17,878		17,878		16,658			684		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	06/28/2024	1	112,854					16,810		16,810		15,205			745		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/04/2021	12/30/2022	1	22,255					3,828		3,828		3,820			56		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	06/28/2024	1	123,563					17,983		17,983		16,714			816		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/31/2024	1	3,531,511					519,572		519,572		481,249			26,497		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	06/30/2023	1	121,693					17,958		17,958		16,691			526		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/30/2022	1	110,486					17,170		17,170		15,394			276		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/31/2024	1	153,415					22,549		22,549		20,910			1,151		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/29/2023	1	112,015					16,774		16,774		15,154			625		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/04/2021	06/30/2023	1	22,863					3,987		3,987		3,998			99		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/05/2021	12/30/2022	1	120,914					18,332		18,332		16,922			302		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/04/2021	12/29/2023	1	31,394					5,640		5,640		5,670			175		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	06/30/2023	1	111,216					16,850		16,850		15,184			481		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/01/2021	12/31/2024	1	183,587					27,608		27,608		24,922			1,377		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	11/04/2021	12/29/2023	1	823,314					147,914		147,914		148,699			4,596		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	12/29/2023	1	24,524					4,760		4,760		4,351			137		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	06/30/2023	1	14,152					2,132		2,132		1,934			61		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/31/2024	1	25,623					3,863		3,863		3,477			192		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/31/2024	1	599,410					90,379		90,379		81,333			4,497		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	06/28/2024	1	64,459					12,985		12,985		11,884			426		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/29/2021	12/29/2023	1	337,294					65,124		65,124		59,922			1,883		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	06/28/2024	1	14,377					2,144		2,144		1,937			95		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/30/2022	1	14,058					2,172		2,172		1,961			35		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/29/2021	12/29/2023	1	10,296					1,913		1,913		1,846			57		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	12/30/2022	1	2,061					384		384		348			5		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/29/2023	1	14,260					2,129		2,129		1,930			80		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/29/2021	12/30/2022	1	9,055					1,616		1,616		1,542			23		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	06/30/2023	1	2,105					397		397		362			9		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES	10/26/2021	06/28/2024	1	2,261					456		456		417			15		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	10/26/2021	1	758,763					147,282		147,282		134,626			4,236		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	10/26/2021	1	20,572					3,835		3,835		3,470			.51		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	10/26/2021	1	2,132					414		414		378			.12		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	10/26/2021	1	21,079					3,976		3,976		3,623			.91		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	10/29/2021	1	9,273					1,671		1,671		1,610			.40		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/10/2021	1	28,065					3,456		3,456		3,298			.70		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/10/2021	1	18,689					2,162		2,162		2,097			.104		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/10/2021	1	990,120					114,540		114,540		111,096			5,527		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/10/2021	1	30,749					3,786		3,786		3,614			.77		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/10/2021	1	30,656					3,626		3,626		3,492			.133		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/10/2021	1	1,475,134					181,648		181,648		173,362			3,682		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/12/2021	1	111,651					13,753		13,753		13,121			279		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	11/12/2021	1	73,058					10,659		10,659		10,294			.182		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/12/2021	1	1,603,578					120,172		120,172		119,298			8,951		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/12/2021	1	244,257					21,055		21,055		19,855			.610		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	11/12/2021	1	49,867					7,053		7,053		6,778			.329		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/12/2021	1	238,147					19,200		19,200		18,546			1,029		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	136,782					19,333		19,333		18,687			.764		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	74,170					10,484		10,484		10,133			.414		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	5,937					963		963		1,031			.15		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	135,686					19,318		19,318		18,724			.587		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	73,576					10,475		10,475		10,153			.318		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	74,802					10,579		10,579		10,167			.494		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES US	549300HS3IITRS6D88H32	11/12/2021	1	3,876					477		477		455			.10		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	134,731					19,656		19,656		18,983			.336		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	163,621					26,545		26,545		28,415			.408		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	29,978					4,309		4,309		4,102			.225		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	1	7,956					1,125		1,125		1,081			.53		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2023	1	7,492					1,021		1,021		1,041			32		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	12/29/2023	1	7,553					1,021		1,021		1,039			42		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	12/29/2021	06/28/2024	1	7,612					1,025		1,025		1,043			50		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/31/2024	1	63,694					12,413		12,413		12,413			478		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/30/2023	1	88,753					15,677		15,677		15,677			384		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/30/2025	1	2,755,316					551,286		551,286		551,286			22,835		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/29/2023	1	90,719					16,579		16,579		16,579			506		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/28/2024	1	36,619					6,927		6,927		6,927			242		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/31/2024	1	91,751					17,881		17,881		17,881			688		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/30/2025	1	40,354					8,074		8,074		8,074			334		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/29/2023	1	35,136					6,421		6,421		6,421			196		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/28/2024	1	91,538					17,316		17,316		17,316			605		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/30/2022	1	35,258					6,221		6,221		6,221			88		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/30/2023	1	13,858					2,491		2,491		2,491			60		
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/31/2024	1	1,213,801					(240,936)		(240,936)		(240,936)			9,107		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/30/2022	1	85,353					14,789		14,789		14,789			213		
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/28/2024	1	36,762					(7,071)		(7,071)		(7,071)			243		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	12/31/2024	1	1,144,665					223,081		223,081		223,081			8,589		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	INC. 549300HS3IITRS6D88H32	02/22/2022	06/30/2023	1	22,767					4,021		4,021		4,021			98		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	15,433					2,144		2,144		2,144			116		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	21,014					2,908		2,908		2,908			139		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/30/2022	1	14,093					1,985		1,985		1,985			35		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	529,503					73,570		73,570		73,570			3,973		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/29/2023	1	14,431					2,006		2,006		2,006			81		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/29/2023	1	119,693					16,637		16,637		16,637			668		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	14,905					2,062		2,062		2,062			98		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	4,721,409					664,812		664,812		664,812			39,130		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/30/2022	1	117,312					16,522		16,522		16,522			293		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/28/2024	1	102,142					14,133		14,133		14,133			675		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	12/31/2024	1	130,790					18,172		18,172		18,172			981		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1	118,465					16,542		16,542		16,542			512		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2023	1	14,232					1,987		1,987		1,987			62		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	2,992,539					421,374		421,374		421,374			24,801		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	02/22/2022	06/30/2025	1	871,513					122,716		122,716		122,716			7,223		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	1	1,146,862					213,114		213,114		213,114			6,402		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	02/22/2022	12/29/2023	1	28,548					5,305		5,305		5,305			159		
MI ZUHO CAD/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/03/2022	06/30/2023	1	23,403					(1,877)		(1,877)		(1,877)			101		
MI ZUHO CAD/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	03/03/2022	12/30/2022	1	22,611					(1,872)		(1,872)		(1,872)			56		
MI ZUHO CAD/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/03/2022	12/29/2023	1	24,006					(1,849)		(1,849)		(1,849)			134		
MI ZUHO CAD/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	03/03/2022	06/28/2024	1	542,797					(39,853)		(39,853)		(39,853)			3,585		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/14/2022	12/31/2024	1	28,530					4,694		4,694		4,694			214		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	03/14/2022	06/30/2023	1	27,245					3,958		3,958		3,958			118		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/14/2022	12/31/2024	1	724,098					119,133		119,133		119,133			5,433		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	03/14/2022	12/29/2023	1	27,938					4,240		4,240		4,240			156		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/14/2022	12/30/2022	1	26,149					3,700		3,700		3,700			65		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	03/14/2022	06/28/2024	1	28,267					4,482		4,482		4,482			187		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/28/2024	1	97,890					11,986		11,986		11,986			646		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	12/31/2024	1	100,877					12,551		12,551		12,551			757		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	12/29/2023	1	93,942					11,393		11,393		11,393			524		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2023	1	91,116					10,934		10,934		10,934			394		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	12/30/2022	1	90,032					10,741		10,741		10,741			225		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	7,782					985		985		985			64		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	03/17/2022	06/30/2025	1	3,644,231					461,263		461,263		461,263			30,202		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/29/2022	06/28/2024	1	170,281					22,117		22,117		22,117			1,125		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT IESUSA 549300HS3WTRS6D88H32	03/29/2022	12/29/2023	1	163,524					21,099		21,099		21,099			913		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	03/29/2022	12/30/2022	1	153,079					19,289		19,289		19,289			382		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	86,380	---	---	---	---	8,898	---	8,898	---	8,898	---	---	---	570	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	70,906	---	---	---	---	7,459	---	7,459	---	7,459	---	---	---	532	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	2,886,437	---	---	---	---	311,529	---	311,529	---	311,529	---	---	---	23,922	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	64,228	---	---	---	---	6,444	---	6,444	---	6,444	---	---	---	278	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	70,678	---	---	---	---	6,960	---	6,960	---	6,960	---	---	---	176	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	48,315	---	---	---	---	4,848	---	4,848	---	4,848	---	---	---	209	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	57,490	---	---	---	---	5,662	---	5,662	---	5,662	---	---	---	143	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	73,868	---	---	---	---	7,412	---	7,412	---	7,412	---	---	---	319	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	81,286	---	---	---	---	8,299	---	8,299	---	8,299	---	---	---	454	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	70,431	---	---	---	---	7,191	---	7,191	---	7,191	---	---	---	393	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	84,056	---	---	---	---	8,658	---	8,658	---	8,658	---	---	---	555	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1	79,788	---	---	---	---	8,146	---	8,146	---	8,146	---	---	---	445	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	74,420	---	---	---	---	7,467	---	7,467	---	7,467	---	---	---	322	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	75,029	---	---	---	---	7,728	---	7,728	---	7,728	---	---	---	496	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	1,752	---	---	---	---	184	---	184	---	184	---	---	---	13	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	39,628	---	---	---	---	4,277	---	4,277	---	4,277	---	---	---	328	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1	21,051	---	---	---	---	2,215	---	2,215	---	2,215	---	---	---	158	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	12/30/2022	1	70,700	---	---	---	---	6,963	---	6,963	---	6,963	---	---	---	176	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1	71,531	---	---	---	---	7,368	---	7,368	---	7,368	---	---	---	472	---
SOCGENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE ... 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2023	1	60,801	---	---	---	---	6,101	---	6,101	---	6,101	---	---	---	263	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	06/30/2023	1	83,523	---	---	---	---	9,658	---	9,658	---	9,658	---	---	---	361	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	06/30/2023	1	63,008	---	---	---	---	7,286	---	7,286	---	7,286	---	---	---	272	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	12/30/2022	1	82,172	---	---	---	---	9,336	---	9,336	---	9,336	---	---	---	205	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	12/29/2023	1	89,028	---	---	---	---	10,469	---	10,469	---	10,469	---	---	---	497	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	12/29/2023	1	67,162	---	---	---	---	7,897	---	7,897	---	7,897	---	---	---	375	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	12/30/2022	1	61,990	---	---	---	---	7,043	---	7,043	---	7,043	---	---	---	155	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	06/30/2025	1	792,944	---	---	---	---	98,537	---	98,537	---	98,537	---	---	---	6,572	---
MI ZUHOEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3WTRS6D8H32	03/28/2022	06/30/2025	1	1,271,667	---	---	---	---	158,026	---	158,026	---	158,026	---	---	---	10,539	---

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	83,613					10,164		10,164		10,164			627		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1	167,940					20,416		20,416		20,416			1,260		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	3,783,905					450,086		450,086		450,086			24,990		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	77,444					9,212		9,212		9,212			511		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1	2,854,913					339,584		339,584		339,584			18,855		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	636,369					103,285		103,285		103,285			3,552		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	56,416					9,157		9,157		9,157			315		
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1	955,840					155,136		155,136		155,136			5,336		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	12/31/2024	1	69,798					5,769		5,769		5,769			524		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	06/30/2025	1	2,813,046					241,118		241,118		241,118			23,314		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	06/30/2023	1	2,685,997					210,166		210,166		210,166			11,611		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	06/30/2023	1	57,153					4,472		4,472		4,472			247		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	12/30/2022	1	65,734					5,015		5,015		5,015			164		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	06/30/2023	1	2,736,249					214,098		214,098		214,098			11,828		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	12/30/2022	1	56,109					4,281		4,281		4,281			140		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	12/30/2022	1	52,809					4,029		4,029		4,029			132		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	12/29/2023	1	63,192					5,043		5,043		5,043			353		
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI ESUSA INC. 549300HS3IITRS6D88H32	05/03/2022	06/28/2024	1	67,331					5,433		5,433		5,433			445		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	12/30/2022	1	158,565					12,317		12,317		12,317			396		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	12/29/2023	1	183,361					14,740		14,740		14,740			1,024		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	06/30/2023	1	169,174					13,424		13,424		13,424			731		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	12/31/2024	1	200,014					16,483		16,483		16,483			1,501		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	06/30/2025	1	6,440,354					546,263		546,263		546,263			53,376		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/10/2022	06/28/2024	1	193,368					15,636		15,636		15,636			1,277		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	12/30/2022	1	655					50		50		50			2		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	06/28/2024	1	777					63		63		63			5		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	12/31/2024	1	23,596					1,964		1,964		1,964			177		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	05/11/2022	06/30/2023	1	691					54		54		54			3		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	.05/11/2022	12/29/2023	1	741					59		59		59			4		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	.05/19/2022	12/30/2022	1	314,309					25,064		25,064		25,064			784		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	.05/19/2022	12/29/2023	1	356,472					29,193		29,193		29,193			1,990		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	.05/19/2022	06/28/2024	1	370,852					30,449		30,449		30,449			2,449		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	.05/19/2022	06/30/2023	1	335,525					27,221		27,221		27,221			1,450		
SOCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	.05/19/2022	12/31/2024	1	10,873,804					910,381		910,381		910,381			81,588		
MI ZUHOGBP/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	06/28/2024	1	251,636					(33,771)		(33,771)		(33,771)			1,662		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZHOSECURIT I ESUSA 549300HS3WTRS6D88H32	.06/08/2022	12/30/2022	1	183,161					16,562		16,562		16,562			457		
MI ZUHOGBP/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	12/31/2024	1	8,661,324					(1,226,902)		(1,226,902)		(1,226,902)			64,987		
MI ZUHOGBP/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	12/29/2023	1	251,080					(31,685)		(31,685)		(31,685)			1,402		
MI ZUHOGBP/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	12/30/2022	1	249,690					(27,832)		(27,832)		(27,832)			623		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	12/29/2023	1	225,419					20,311		20,311		20,311			1,258		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	06/28/2024	1	235,420					21,033		21,033		21,033			1,555		
MI ZUHOGBP/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	06/30/2023	1	250,445					(29,489)		(29,489)		(29,489)			1,083		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	06/30/2023	1	209,856					18,958		18,958		18,958			907		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/08/2022	12/31/2024	1	6,777,444					608,861		608,861		608,861			50,852		
BARCEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/09/2022	06/30/2023	1	284,860					(23,418)		(23,418)		(23,418)			1,231		
BARCEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/09/2022	12/30/2022	1	281,760					(23,225)		(23,225)		(23,225)			703		
BARCEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/09/2022	12/29/2023	1	287,441					(23,506)		(23,506)		(23,506)			1,605		
BARCEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/09/2022	06/28/2024	1	289,913					(23,442)		(23,442)		(23,442)			1,915		
BARCEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/09/2022	12/31/2024	1	10,515,318					(853,541)		(853,541)		(853,541)			78,898		
MI ZUHOAUD/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/23/2022	12/30/2022	1	1,419,985					(101,889)		(101,889)		(101,889)			3,544		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/23/2022	06/30/2023	1	839					84		84		84			4		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/23/2022	06/28/2024	1	21,387					2,494		2,494		2,494			141		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/23/2022	12/30/2022	1	766					72		72		72			2		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	.06/23/2022	12/29/2023	1	869					94		94		94			5		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/27/2022	12/30/2022	1	19,977					1,583		1,583		1,583			50		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	INC. 549300HS3WTRS6D88H32	.06/27/2022	06/30/2023	1	22,505					1,814		1,814		1,814			97		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/31/2024	1	86,138					5,663		5,663		5,663			646		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	06/28/2024	1	83,999					5,557		5,557		5,557			555		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/29/2023	1	80,506					5,389		5,389		5,389			449		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	06/30/2023	1	87,844					8,170		8,170		8,170			380		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	06/30/2023	1	74,583					4,957		4,957		4,957			322		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/31/2024	1	92,196					10,772		10,772		10,772			692		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	06/28/2024	1	91,992					10,090		10,090		10,090			608		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/30/2025	1	2,217,386					287,657		287,657		287,657			19,985		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/30/2022	1	78,203					6,721		6,721		6,721			195		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	06/30/2025	1	92,216					11,348		11,348		11,348			764		
MI ZUHOGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/29/2023	1	90,853					9,245		9,245		9,245			507		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	06/30/2025	1	87,877					5,888		5,888		5,888			728		
MI ZUHOEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/30/2025	1	2,426,585					162,600		162,600		162,600			21,870		
MI ZUHOAUD/USDAUD	FXBond	AnnuaI SchDpar t1	Currency	MI ZUHOSECURITTESUSA INC. 549300HS3IITRS6D88H32	06/30/2022	12/30/2022	1	1,089,500					79,229		79,229		79,229			2,719		
SOCCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	06/28/2024	1	1,847					62		62		62			12		
SOCCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	12/30/2022	1	1,435					41		41		41			4		
SOCCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	12/29/2023	1	1,792					58		58		58			10		
SOCCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	06/30/2023	1	1,701					54		54		54			7		
SOCCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/12/2022	12/31/2024	1	58,285					2,060		2,060		2,060			437		
BARCAUD/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	07/20/2022	12/30/2022	1	109,064					(7,767)		(7,767)		(7,767)			272		
SOCCGENEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	12/30/2022	1	30,643					(1,371)		(1,371)		(1,371)			76		
SOCCGENEUR/USDEUR	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	10/18/2022	1	4,650,313					213,239		213,239		213,239			5,162		
SOCCGENEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	06/30/2023	1	31,037					(1,437)		(1,437)		(1,437)			134		
SOCCGENEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	06/28/2024	1	14,298,247					(675,649)		(675,649)		(675,649)			94,431		
SOCCGENEUR/USDUSD	FXBond	AnnuaI SchDpar t1	Currency	SOCI ETEGENERALE 02RNE8IBXP4R0TD8PU41	07/22/2022	12/29/2023	1	31,357					(1,482)		(1,482)		(1,482)			175		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	07/22/2022	12/29/2023	1	23,645					2,032		2,032		2,032			132		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	07/22/2022	06/28/2024	1	23,710					2,224		2,224		2,224			157		
BARCGBP/USDGBP	FXBond	AnnuaI SchDpar t1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	07/22/2022	12/30/2022	1	18,508					1,308		1,308		1,308			46		

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARCGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	BARCLAYS BANK PLC	07/22/2022	12/31/2024	1	584,058					59,270		59,270		59,270			4,382		
BARCGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	BARCLAYS BANK PLC	07/22/2022	06/30/2023	1	23,215					1,801		1,801		1,801			100		
SOCGENAUD/USDAUD	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/22/2022	12/30/2022	1	333,223					25,398		25,398		25,398			832		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	06/30/2025	1	651,927					29,531		29,531		29,531			5,403		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	12/30/2022	1	467,282					17,169		17,169		17,169			1,166		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	12/31/2025	1	10,202,202					550,001		550,001		550,001			91,988		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	06/30/2023	1	292,645					13,852		13,852		13,852			1,265		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	12/29/2023	1	305,108					14,915		14,915		14,915			1,703		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	12/31/2025	1	18,492,737					858,064		858,064		858,064			166,740		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	06/30/2023	1	599,018					23,494		23,494		23,494			2,589		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	06/28/2024	1	635,254					26,652		26,652		26,652			4,195		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	12/31/2025	1	575,862					26,720		26,720		26,720			5,192		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	12/31/2024	1	644,366					27,655		27,655		27,655			4,835		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	12/30/2022	1	224,380					10,115		10,115		10,115			560		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	06/30/2025	1	321,218					17,008		17,008		17,008			2,662		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	12/31/2025	1	245,653					13,243		13,243		13,243			2,215		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/26/2022	12/29/2023	1	621,373					25,425		25,425		25,425			3,469		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	12/31/2024	1	317,184					16,092		16,092		16,092			2,380		
MIZUHOEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/25/2022	06/28/2024	1	312,310					15,481		15,481		15,481			2,063		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	12/29/2023	1	256,110					22,442		22,442		22,442			1,430		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	12/31/2025	1	191,467					22,348		22,348		22,348			1,726		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	12/31/2025	1	6,574,386					767,350		767,350		767,350			59,278		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	06/28/2024	1	256,824					24,627		24,627		24,627			1,696		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	12/30/2022	1	197,852					14,227		14,227		14,227			494		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	12/31/2024	1	255,614					26,431		26,431		26,431			1,918		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	06/30/2025	1	254,020					27,992		27,992		27,992			2,105		
MIZUHOGBP/USDGBP	FXBond	Annua lSchDpar t1	Currency	MIZUHO SECURITIES USA INC.	07/26/2022	06/30/2023	1	251,583					19,905		19,905		19,905			1,088		
SOCGENEUR/USDEUR	FXBond	Annua lSchDpar t1	Currency	SOCIETE GENERALE	07/22/2022	06/28/2024	1	13,198,382					623,676		623,676		623,676			87,167		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	3,027,296					376,193		376,193		376,193			25,089		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1	3,608,068					448,363		448,363		448,363			29,903		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	1,394,844					150,544		150,544		150,544			11,560		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	1,045,950					112,888		112,888		112,888			8,669		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1	366,795					39,588		39,588		39,588			3,040		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	07/28/2022	12/29/2023	1	636					26		26		26			4		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	07/28/2022	12/31/2024	1	20,491					887		887		887			154		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	07/28/2022	06/28/2024	1	648					27		27		27			4		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	07/28/2022	12/30/2022	1	471					18		18		18			1		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	07/28/2022	06/30/2023	1	614					24		24		24			3		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	3,466,147					400,806		400,806		400,806			14,983		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	1,039,844					120,242		120,242		120,242			4,495		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	693,229					80,161		80,161		80,161			2,997		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2023	1	3,466,147					400,806		400,806		400,806			14,983		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	06/28/2024	1	59,891					3,141		3,141		3,141			396		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	12/30/2022	1	46,285					2,186		2,186		2,186			116		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	12/29/2023	1	57,245					2,952		2,952		2,952			320		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	12/31/2024	1	8,242,799					441,355		441,355		441,355			61,847		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	06/30/2023	1	53,172					2,640		2,640		2,640			230		
MI ZHOCUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	10/18/2022	1	1,070,606					51,550		51,550		51,550			1,188		
MI ZHOCUR/USDUSD	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D88H32	08/01/2022	12/31/2024	1	6,517,562					(348,978)		(348,978)		(348,978)			48,902		
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/30/2023	1	353,600					15,832		15,832		15,832			1,529		
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/28/2024	1	372,730					17,826		17,826		17,826			2,462		
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1	11,492,706					569,895		569,895		569,895			86,231		
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/29/2023	1	365,661					16,966		16,966		16,966			2,041		
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/30/2022	1	261,207					11,071		11,071		11,071			652		
BARCEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1	8,208,482					(407,038)		(407,038)		(407,038)			61,589		
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1	9,010,241					446,796		446,796		446,796			67,605		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SOCGGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/02/2022	12/29/2023	1	14,345					1,502		1,502		1,502						80	
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	08/02/2022	06/30/2023	1	24,687					1,105		1,105		1,105							107
SOCGGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/02/2022	12/30/2022	1	10,542					936		936		936							26
SOCGGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/02/2022	12/31/2024	1	461,214					55,372		55,372		55,372							3,461
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	08/02/2022	06/28/2024	1	27,813					1,330		1,330		1,330							184
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	08/02/2022	12/30/2022	1	21,491					911		911		911							54
SOCGGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/02/2022	06/30/2023	1	13,979					1,345		1,345		1,345							60
BARCEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	BARCLAYS BANK PLC 65GSEF7VJP5170UK5573	08/02/2022	12/29/2023	1	26,570					1,233		1,233		1,233							148
SOCGGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/02/2022	06/28/2024	1	14,518					1,641		1,641		1,641							96
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	1,292,191					137,979		137,979		137,979							9,695
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	26,564					2,837		2,837		2,837							199
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	5,860,864					271,413		271,413		271,413							43,975
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/29/2023	1	56,833					5,170		5,170		5,170							317
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/30/2022	1	45,116					3,352		3,352		3,352							113
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	06/28/2024	1	190,062					8,505		8,505		8,505							1,255
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	6,637,162					708,710		708,710		708,710							49,800
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/29/2023	1	186,604					8,077		8,077		8,077							1,042
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	06/30/2023	1	181,009					7,367		7,367		7,367							782
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	697					74		74		74							5
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/29/2023	1	1,890					172		172		172							11
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	06/30/2023	1	2,284					188		188		188							10
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/30/2022	1	170,109					6,370		6,370		6,370							425
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	1,291,494					(137,905)		(137,905)		(137,905)							9,690
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	06/28/2024	1	1,549					154		154		154							10
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	10/18/2022	1	3,249,363					239,078		239,078		239,078							3,607
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	5,860,864					271,413		271,413		271,413							43,975
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1	6,610,597					(705,874)		(705,874)		(705,874)							49,600
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MI ZHOSECURITI IESUSA INC. 549300HS3WTRS6D88H32	08/05/2022	10/18/2022	1	632,619					46,546		46,546		46,546							702

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/05/2022	12/30/2022	1	5,116					380		380		380				13		
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/05/2022	06/28/2024	1	55,392					5,497		5,497		5,497				366		
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/05/2022	06/30/2023	1	55,897					4,588		4,588		4,588				242		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	06/28/2024	1	91,045					4,351		4,351		4,351				601		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/30/2022	1	5,492					225		225		225				14		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	06/28/2024	1	8,273					395		395		395				55		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	06/30/2023	1	86,576					3,818		3,818		3,818				374		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/31/2024	1	255,837					12,641		12,641		12,641				1,920		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	06/30/2025	1	92,350					4,761		4,761		4,761				765		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/29/2023	1	89,574					4,145		4,145		4,145				500		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/29/2023	1	8,087					374		374		374				45		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/31/2024	1	91,857					4,539		4,539		4,539				689		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	06/30/2023	1	7,742					341		341		341				33		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/30/2022	1	64,015					2,628		2,628		2,628				160		
BARCEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	BARCLAYS BANK PLC 656SEF7VJP5170UK5573	08/08/2022	12/31/2025	1	2,334,403					123,722		123,722		123,722				21,048		
SOCGENGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/12/2022	06/28/2024	1	10,913					1,147		1,147		1,147				72		
SOCGENGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/17/2022	06/28/2024	1	15,423					1,452		1,452		1,452				102		
SOCGENGBP/USDUSD	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/17/2022	06/28/2024	1	10,781					(1,015)		(1,015)		(1,015)				71		
SOCGENEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	12/30/2022	1	63,665					1,607		1,607		1,607				159		
SOCGENEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	12/29/2023	1	8,175,760					226,352		226,352		226,352				45,638		
SOCGENEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	06/30/2023	1	71,457					1,906		1,906		1,906				309		
MI ZUHOSEK/USDSEK	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/19/2022	10/18/2022	1	2,168,273					96,797		96,797		96,797				2,407		
SOCGENEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	12/31/2024	1	306,427					8,667		8,667		8,667				2,299		
SOCGENEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	06/30/2023	1	9,487					253		253		253				41		
MI ZUHOSEK/USDUSD	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/19/2022	12/29/2023	1	61,846					(2,424)		(2,424)		(2,424)				345		
MI ZUHOSEK/USDUSD	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/19/2022	06/30/2023	1	60,496					(2,487)		(2,487)		(2,487)				262		
SOCGENEUR/USDEUR	FXBond	Annua|SchDpar t1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	12/29/2023	1	10,076					279		279		279				56		
MI ZUHOSEK/USDUSD	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUS INC. 549300HS3WTRSD88H32	08/19/2022	12/30/2024	1	2,237,914					(72,144)		(72,144)		(72,144)				16,781		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGENEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	06/28/2024	1	10,393	---	---	---	---	285	---	285	---	285	---	---	69	---	---
SOCGENEUR/USDUSD	FXBond	AnnualSchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	12/29/2023	1	6,467,761	---	---	---	---	(288,388)	---	(288,388)	---	(288,388)	---	---	36,104	---	---
SOCGENEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	10/18/2022	1	2,285,400	---	---	---	---	60,551	---	60,551	---	60,551	---	---	2,537	---	---
SOCGENEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/19/2022	12/30/2022	1	6,318	---	---	---	---	159	---	159	---	159	---	---	16	---	---
MI ZUHOSEK/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/19/2022	12/29/2022	1	59,253	---	---	---	---	(2,417)	---	(2,417)	---	(2,417)	---	---	147	---	---
MI ZUHOSEK/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/19/2022	06/28/2024	1	62,972	---	---	---	---	(2,316)	---	(2,316)	---	(2,316)	---	---	416	---	---
MI ZUHOEUR/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	1,808,349	---	---	---	---	(37,860)	---	(37,860)	---	(37,860)	---	---	13,568	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1	135,126	---	---	---	---	2,831	---	2,831	---	2,831	---	---	892	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/30/2023	1	17,953	---	---	---	---	373	---	373	---	373	---	---	78	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1	19,279	---	---	---	---	413	---	413	---	413	---	---	108	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	2,766,537	---	---	---	---	57,920	---	57,920	---	57,920	---	---	20,758	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/30/2023	1	121,885	---	---	---	---	2,530	---	2,530	---	2,530	---	---	527	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1	178,472	---	---	---	---	3,821	---	3,821	---	3,821	---	---	996	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	17,463,041	---	---	---	---	365,606	---	365,606	---	365,606	---	---	131,028	---	---
MI ZUHOEUR/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/30/2025	1	290,276	---	---	---	---	(6,400)	---	(6,400)	---	(6,400)	---	---	2,406	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/30/2022	1	15,962	---	---	---	---	304	---	304	---	304	---	---	40	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/30/2022	1	202,947	---	---	---	---	3,864	---	3,864	---	3,864	---	---	506	---	---
MI ZUHOEUR/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	13,069,774	---	---	---	---	(273,629)	---	(273,629)	---	(273,629)	---	---	98,064	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1	20,002	---	---	---	---	419	---	419	---	419	---	---	132	---	---
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	10/18/2022	1	5,064,230	---	---	---	---	298,740	---	298,740	---	298,740	---	---	5,621	---	---
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/30/2022	1	156,187	---	---	---	---	(9,235)	---	(9,235)	---	(9,235)	---	---	390	---	---
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1	149,270	---	---	---	---	(10,203)	---	(10,203)	---	(10,203)	---	---	833	---	---
MI ZUHOGBP/USDGBP	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	5,198,274	---	---	---	---	402,853	---	402,853	---	402,853	---	---	39,003	---	---
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1	10,333,612	---	---	---	---	(800,829)	---	(800,829)	---	(800,829)	---	---	77,535	---	---
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1	149,158	---	---	---	---	(10,896)	---	(10,896)	---	(10,896)	---	---	985	---	---
MI ZUHOGBP/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/23/2022	06/30/2023	1	150,531	---	---	---	---	(9,553)	---	(9,553)	---	(9,553)	---	---	651	---	---
MI ZUHOEUR/USDUSD	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/25/2022	12/31/2024	1	1,569,846	---	---	---	---	(29,254)	---	(29,254)	---	(29,254)	---	---	11,779	---	---
MI ZUHOEUR/USDEUR	FXBond	AnnualSchDpar t1	Currency	MI ZUHOSECURIT IESUSA INC. 549300HS3IITRS6D88H32	08/25/2022	12/31/2024	1	2,368,712	---	---	---	---	44,141	---	44,141	---	44,141	---	---	17,773	---	---

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STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
MIZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	12/30/2022	1	31,557					465		465		465				79		
MIZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	06/30/2023	1	38,493					636		636		636				166		
MIZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	12/29/2023	1	43,006					759		759		759				240		
MIZUHOEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	06/28/2024	1	45,382					812		812		812				300		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	12/31/2024	1	3,010,982					225,685		225,685		225,685				22,592		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	06/30/2023	1	7,863					468		468		468				34		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	10/18/2022	1	1,476,500					80,983		80,983		80,983				1,639		
MIZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	12/31/2024	1	2,996,805					(224,623)		(224,623)		(224,623)				22,485		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	12/29/2023	1	11,789					764		764		764				66		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	12/30/2022	1	1,594					88		88		88				4		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/25/2022	06/28/2024	1	13,649					954		954		954				90		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	18,267					371		371		371				102		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1	909,536					54,508		54,508		54,508				6,824		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	6,878,828					139,732		139,732		139,732				38,399		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/30/2022	1	15,819					330		330		330				39		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	10/18/2022	1	52,021					1,157		1,157		1,157				58		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	403,702					7,884		7,884		7,884				3,029		
MIZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1	909,536					(54,508)		(54,508)		(54,508)				6,824		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	12/30/2022	1	40,925					1,637		1,637		1,637				102		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	2,167,050					42,319		42,319		42,319				16,260		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	12/29/2023	1	67,389					3,332		3,332		3,332				376		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1	1,494,063					(29,177)		(29,177)		(29,177)				11,210		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	10/18/2022	1	2,778,490					110,483		110,483		110,483				3,084		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	10/18/2022	1	505,349					20,257		20,257		20,257				561		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1	34,911					677		677		677				231		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	06/30/2023	1	60,186					2,662		2,662		2,662				260		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZHOSECURITIESUSA INC. 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1	5,059,748					297,645		297,645		297,645				37,964		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1	6,697,966					(136,058)		(136,058)		(136,058)				37,389		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	06/30/2023	1	6,504					(136)		(136)		(136)			28		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	06/30/2023	1	28,750					599		599		599			124		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/30/2022	1	24,939					(520)		(520)		(520)			62		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	10/18/2022	1	4,734,038					105,264		105,264		105,264			5,255		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/29/2023	1	8,372,457					(170,073)		(170,073)		(170,073)			46,736		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	10/18/2022	1	279,244					6,209		6,209		6,209			310		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	06/30/2023	1	8,130					(170)		(170)		(170)			35		
MIZUHOGBP/USDUSD	FXBond	AnnualSchDpart1	Currency	MIZUHOSECURITIESSUSA INC. 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1	4,991,945					(293,657)		(293,657)		(293,657)			37,455		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	06/30/2023	1	17,361					362		362		362			75		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	06/28/2024	1	18,704					363		363		363			124		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	10/18/2022	1	5,917,547					131,580		131,580		131,580			6,568		
MIZUHOGBP/USDGBP	FXBond	AnnualSchDpart1	Currency	MIZUHOSECURITIESSUSA INC. 549300HS3WTRS6D88H32	08/31/2022	06/28/2024	1	69,189					3,750		3,750		3,750			457		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/30/2022	1	31,174					(650)		(650)		(650)			78		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/29/2023	1	33,049					671		671		671			184		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/29/2023	1	5,503,062					111,786		111,786		111,786			30,719		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/30/2022	1	21,186					441		441		441			53		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	08/31/2022	12/31/2024	1	273,454					(5,340)		(5,340)		(5,340)			2,052		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/09/2022	12/29/2023	1	45,094					997		997		997			252		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/09/2022	12/30/2022	1	17,801					406		406		406			44		
SOCGENEUR/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/09/2022	12/31/2024	1	6,953,307					(161,110)		(161,110)		(161,110)			52,172		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/09/2022	06/28/2024	1	49,286					1,095		1,095		1,095			326		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/09/2022	06/30/2023	1	35,256					802		802		802			152		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/21/2022	06/28/2024	1	90,910					757		757		757			600		
SOCGCAD/USDCAD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/21/2022	10/18/2022	1	1,406,700					42,874		42,874		42,874			1,561		
SOCGCAD/USDUSD	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/21/2022	06/30/2023	1	45,901					(1,377)		(1,377)		(1,377)			198		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/21/2022	10/18/2022	1	1,705,600					15,951		15,951		15,951			1,893		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/21/2022	06/30/2023	1	85,922					766		766		766			371		
SOCGENEUR/USDEUR	FXBond	AnnualSchDpart1	Currency	SOCIETEGENERALE ... 02RNE81BXP4ROTDBPU41	09/09/2022	12/31/2024	1	1,672,370					38,749		38,749		38,749			12,548		

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCCENCAD/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	1,528,330					(44,925)		(44,925)		(44,925)			8,531		
SOCCENCAD/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/30/2022	1	230,111					(6,909)		(6,909)		(6,909)			574		
SOCCENEUR/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/31/2024	1	952,270					(8,100)		(8,100)		(8,100)			7,145		
SOCCENCAD/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	06/30/2023	1	225,719					(6,772)		(6,772)		(6,772)			976		
SOCCENCAD/USDCAD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	10/18/2022	1	1,830,799					55,800		55,800		55,800			2,032		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/30/2022	1	75,175					627		627		627			188		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1	5,280,937					122,361		122,361		122,361			39,624		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/31/2024	1	2,763,907					23,503		23,503		23,503			20,738		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	89,854					767		767		767			502		
SOCCENCAD/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/30/2022	1	43,902					(1,318)		(1,318)		(1,318)			110		
SOCCENCAD/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	06/28/2024	1	1,416,339					(40,567)		(40,567)		(40,567)			9,354		
SOCCENCAD/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1	47,394					(1,393)		(1,393)		(1,393)			265		
SOCCENGBP/USDGBP	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/23/2022	10/18/2022	1	132,786					(3,009)		(3,009)		(3,009)			147		
SOCCENGBP/USDUSD	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/23/2022	12/30/2022	1	134,083					2,992		2,992		2,992			335		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	61,107					(1,089)		(1,089)		(1,089)			404		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1	1,516,179					(27,192)		(27,192)		(27,192)			11,376		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1	59,048					(1,032)		(1,032)		(1,032)			330		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	06/30/2023	1	18,663					(322)		(322)		(322)			81		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1	20,375					(363)		(363)		(363)			135		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	12/30/2022	1	47,694					(872)		(872)		(872)			119		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1	19,810					(346)		(346)		(346)			111		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	06/30/2023	1	54,733					(944)		(944)		(944)			237		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1	390,709					(7,007)		(7,007)		(7,007)			2,932		
SOCCENEUR/USDEUR	FXBond	AnnuaISchDpar t1	Currency	SOCIETEGENERALE 02RNE81BXP4R0TD8PU41	09/27/2022	12/30/2022	1	16,804					(307)		(307)		(307)			42		
MI ZUHOGBP/USDGBP	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D8H32	09/30/2022	06/30/2023	1	119,387					(474)		(474)		(474)			516		
MI ZUHOGBP/USDUSD	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D8H32	09/30/2022	12/30/2025	1	1,925,394					4,335		4,335		4,335			17,353		
MI ZUHOGBP/USDGBP	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D8H32	09/30/2022	12/30/2025	1	3,854,844					(8,679)		(8,679)		(8,679)			34,743		
MI ZUHOGBP/USDGBP	FXBond	AnnuaISchDpar t1	Currency	MI ZHOSECURIT IESUSA INC. 549300HS3WTRS6D8H32	09/30/2022	06/30/2025	1	128,178					(290)		(290)		(290)			1,062		

E06.73

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																		
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUSA INC. 549300HS3|WTRS6D88H32	09/30/2022	12/30/2022	1	99,508					(446)		(446)		(446)			248																				
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUSA INC. 549300HS3|WTRS6D88H32	09/30/2022	12/29/2023	1	127,919					(231)		(231)		(231)			714																				
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUSA INC. 549300HS3|WTRS6D88H32	09/30/2022	12/31/2024	1	129,603					(208)		(208)		(208)			972																				
MI ZUHOGBP/USDGBP	FXBond	Annua|SchDpar t1	Currency	MI ZUHOSECURITIESUSA INC. 549300HS3|WTRS6D88H32	09/30/2022	06/28/2024	1	129,681					(146)		(146)		(146)			856																				
1439999999. Subtotal - Forwards - Hedging Other																																								
1479999999. Subtotal - Forwards																																								
1509999999. Subtotal - SSAP No. 108 Adjustments																																								
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																								
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																								
1709999999. Subtotal - Hedging Other																																								
1719999999. Subtotal - Replication																																								
1729999999. Subtotal - Income Generation																																								
1739999999. Subtotal - Other																																								
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																																								
1759999999 - Totals																																								

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

E06.74

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVZ2	1,320	132,000,000	5YRTNOTESDEC2	General Business	NA	InterestRate	12/30/2022	Wells Fargo Bank, National Association	08/25/2022	111.2084	107.5078	4,884,718	4,884,718	4,884,718					141,910	107.5078125	100,000
WIN2	788	78,800,000	USULTRABOND(CBT)	General Business	NA	InterestRate	12/31/2022	Wells Fargo Bank, National Association	08/25/2022	149.3952	137.0000	(9,767,391)	(9,767,391)	(9,767,391)					107,956	137	100,000
TYZ2	366	36,600,000	10YRTNOTESDEC2	General Business	NA	InterestRate	12/20/2022	Wells Fargo Bank, National Association	08/25/2022	117.4976	112.0625	239,144	239,144	239,144					41,015	112.0625	100,000
USZ2	327	32,700,000	USTBONDSDEC2	General Business	NA	InterestRate	12/20/2022	Wells Fargo Bank, National Association	08/25/2022	136.5561	126.4063	(3,318,993)	(3,318,993)	(3,318,993)					41,335	126.40625	100,000
TUZ2	325	65,000,000	2YRT-NOTESDEC2	General Business	NA	InterestRate	12/30/2022	Wells Fargo Bank, National Association	08/25/2022	104.3547	102.6953	(275,461)	(275,461)	(275,461)					33,376	102.6953125	200,000
UXYZ2	1,168	116,800,000	10YRULTNDEC2	General Business	NA	InterestRate	12/20/2022	Wells Fargo Bank, National Association	08/25/2022	125.5834	118.4844	8,291,640	8,291,640	8,291,640					138,390	118.484375	100,000
HI22	18	2,049,275	HANGSENGDEC2	Indexed Universal Life Insurance	AnnualExh5Reserve	Equity/Index	12/29/2022	JPMorgan Chase Bank, National Asc	09/26/2022	17,342.5806	17,265.0000	(69,823)	(69,823)	(69,823)					310,770	17265	50
ESZ2	37	7,559,100	EMINIS&PDEC2	FixedAnnuity	AnnualExh5Reserve	Equity/Index	12/16/2022	JPMorgan Chase Bank, National Asc	09/12/2022	4,086.0000	3,601.5000	(896,325)	(896,325)	(896,325)					133,256	3601.5	50
153999999. Subtotal - Long Futures - Hedging Other												(912,491)	(912,491)	(912,491)					948,008	XXX	XXX
157999999. Subtotal - Long Futures												(912,491)	(912,491)	(912,491)					948,008	XXX	XXX
164999999. Subtotal - Short Futures																				XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
170999999. Subtotal - Hedging Other												(912,491)	(912,491)	(912,491)					948,008	XXX	XXX
171999999. Subtotal - Replication																				XXX	XXX
172999999. Subtotal - Income Generation																				XXX	XXX
173999999. Subtotal - Other																				XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
175999999 - Totals												(912,491)	(912,491)	(912,491)					948,008	XXX	XXX

NONE

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

(a) Code	Description of Hedged Risk(s)

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

E07

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		14,692,126	(15,604,617)	14,692,126	14,692,126	(15,604,617)	14,692,126	948,008	948,008
BANK OF AMERICA, N.A. B4TYDEB66KMZ0031MB27	Y	N	(6,870,000)		2,156,460		9,026,460	2,272,039		9,142,039		
BARCLAYS BANK PLC 656SEF7VJP5170UK5573	Y	N	9,970,000		34,409,978	(12,467,672)	11,972,306	28,042,002	(12,467,672)	5,604,330	3,446,559	3,446,559
BNP PARIBAS 549300WCSB70006XZS54	Y	N	13,530,000		14,533,938		1,003,938	11,249,266				
CITIBANK, N.A. E570DZVZ7FF32WIEFA76	Y	N			57,979	(5,658,866)		183,620	(5,658,866)		1,241,447	1,241,447
CREDIT SUISSE INTERNATIONAL E58DKGMJYYJLN8C3868	Y	N	50,000		62,523		12,523	13,502				
GOLDMAN SACHS INTERNATIONAL 784FSXWPLTIKTBV3E584	Y	N	6,370,000		1,224,043			2,979,454			33,226	33,226
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGOFU57RNE97	Y	N				(127,576,322)			(127,576,322)		130,951,903	130,951,903
MIZUHO CAPITAL MARKETS LLC 549300HS3WTRSD88H32	Y	N			31,628,972		25,379,340	31,628,972	(6,249,632)	25,379,340	2,541,656	2,541,656
MORGAN STANLEY AND CO. INTERNATIONAL PLC 87GCMVDQLFK700JXC56	Y	N	14,880,000		20,506,650		5,626,650	13,029,358				
ROYAL BANK OF CANADA ES71P3U9RH1GC71XBU11	Y	N	19,330,000		28,391,071		9,061,071	15,047,032				
SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	Y	N	18,100,000		27,640,789	(5,616,553)	3,924,236	17,676,019	(5,616,553)		1,593,159	1,593,159
TRUIST BANK 1YD0JBGJYIY9T8XKCSX06	Y	N	9,830,000		18,439,796		8,609,796	8,610,857				
UBS AG 549300W01FUSNYH0FL22	Y	N	350,000		730,223		380,223	216,660				
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	Y	N	(1,410,000)		13,205,372		14,615,372	4,316,812		5,726,812		
0299999999 - Total NAIC 1 Designation			84,130,000		192,987,795	(157,569,045)	89,611,916	135,265,594	(157,569,045)	45,852,521	139,807,950	139,807,950
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			84,130,000		207,679,921	(173,173,662)	104,304,042	149,957,720	(173,173,662)	60,544,647	140,755,958	140,755,958
1. Offset per SSAP No. 64					28,221,945	(28,221,946)						
2. Net after right of offset per SSAP No. 64					179,457,976	(144,951,716)						

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Citibank, National Association	Cash	E570DZVZ7FF32TWEF476		4,796,467		4,796,467		IV
JPMorgan Chase Bank, National Asc	Cash	7H6GLXDRUGQFJ579NE97		21,360,000		21,360,000		IV
Mizuho	Cash	549300HS3IITRS6D88H92		73,570,000		73,570,000		IV
0199999999 - Total				99,726,467		99,726,467	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)
Barclays Bank PLC (London)	Cash	656SEF7VJP5170UK5573		9,970,000		XXX		IV
BNP PARIBAS	Cash	549300WC6B70D06KZS54		13,530,000		XXX		IV
Credit Suisse	Cash	E58DKGMJYYYJLN8C3868		50,000		XXX		IV
Goldman Sachs International	Cash	784F5XWPLTKTBV3E584		6,370,000		XXX		IV
MorganStanley	Cash	876GMVDQLFKA7QJXC56		14,880,000		XXX		IV
Royal Bank of Canada	Cash	E571P3U3RHI6C71XBU11		19,330,000		XXX		IV
Societe Generale	Cash	02PNE81BXP4R0TD8PL41		18,100,000		XXX		IV
SunTrust Bank	Cash	1YDQJBGJWY9T8XKCSX06		9,830,000		XXX		IV
UBS	Cash	549300W01FUSNYH0FL22		350,000		XXX		IV
Bank of America, National Association-NY	Cash	B4TYDEB6GKMZ0031MB27		(6,870,000)		XXX		IV
WELLS FARGO BANK, N.A.	Cash	KB1H10SPRFMYMCJFX709		(1,410,000)		XXX		IV
0299999999 - Total				84,130,000		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	
US Bank Minneapolis, MN					45,490,270	(9,062,447)	175,009,068	.XXX.
JP Morgan New York, NY					103,121,675	121,956,262	145,570,861	.XXX.
Wells Fargo San Francisco, CA					(53,753,330)	(19,028,497)	(14,758,681)	.XXX.
Citibank New York, NY					55,989,414	6,116,986	8,056,476	.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			150,848,029	99,982,303	313,877,723	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			150,848,029	99,982,303	313,877,723	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			150,848,029	99,982,303	313,877,723	XXX

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999	Total - U.S. Government Bonds							
0309999999	Total - All Other Government Bonds							
0509999999	Total - U.S. States, Territories and Possessions Bonds							
0709999999	Total - U.S. Political Subdivisions Bonds							
0909999999	Total - U.S. Special Revenues Bonds							
1109999999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
1309999999	Total - Hybrid Securities							
1509999999	Total - Parent, Subsidiaries and Affiliates Bonds							
1909999999	Subtotal - Unaffiliated Bank Loans							
2419999999	Total - Issuer Obligations							
2429999999	Total - Residential Mortgage-Backed Securities							
2439999999	Total - Commercial Mortgage-Backed Securities							
2449999999	Total - Other Loan-Backed and Structured Securities							
2459999999	Total - SVO Identified Funds							
2469999999	Total - Affiliated Bank Loans							
2479999999	Total - Unaffiliated Bank Loans							
2509999999	Total Bonds							
38141W-32-3	GOLDMAN:FS TRS O INST		09/30/2022	2.910		141,334,785		33,499
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					141,334,785		33,499
97181C-80-3	WILMINGTON:US G MM ADMIN	SD	07/19/2022	2.390		1,409,950		4,943
8309999999	Subtotal - All Other Money Market Mutual Funds					1,409,950		4,943
8609999999	Total Cash Equivalents					142,744,735		38,442

E14