

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2023**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2023
OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.globalatlantic.com

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

OFFICERS

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

OTHER

<u>Anup Agarwal, Chief Investment Officer</u>	<u>Jason Alexander Bickler, MD, Chief Distribution Officer</u>	<u>Padma Elmgart, Chief Technology Officer</u>
<u>Kevin Anthony Felix, MD & President, Investments</u>	<u>Susan Lorraine Fiengo, Managing Director</u>	<u>Ilya Grigoryevich Finkler, Managing Director</u>
<u>Risa Beth Gordon, SVP, Assoc. GC, Asst. Sec.</u>	<u>Jonathan Hecht, Managing Director</u>	<u>Brian Michael Hendry, Chief Audit Executive</u>
<u>Leah Marie Hoppe, Managing Director</u>	<u>Douglas Robert Jaworski, Senior Vice President</u>	<u>Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.</u>
<u>Lon Ann LaForge, Chief Marketing Officer</u>	<u>Victoria May Lau, Managing Director</u>	<u>Hanben Kim Lee, Executive Vice President</u>
<u>Emily Anne LeMay, Chief Operations Officer</u>	<u>Justin David MacNeil, MD, Assistant Treasurer</u>	<u>Tonya Rachelle Maxwell, Senior Vice President</u>
<u>Juan Ignacio Mazzini, Managing Director</u>	<u>Andrew Chilson Morse #, Vice President</u>	<u>Barrie Ribet Moskovich, Managing Director</u>
<u>Bryan Edward Nelson, SVP, Appointed Actuary</u>	<u>Paula Genevieve Nelson, Managing Director</u>	<u>Daniel Patrick O'Shea, Chief Administrative Officer</u>
<u>Sarah Marie Patterson, MD, GC, Asst. Secretary</u>	<u>Michael Ryan Paulousky #, SVP, Asst. Treasurer</u>	<u>Peggy Hiu Poon, Treasurer</u>
<u>Scott Joseph Robidoux, Senior Vice President</u>	<u>Kelly June Rutherford, Managing Director</u>	<u>Erin Christine Schwerzmann #, SVP, Assoc. GC, Asst. Sec.</u>
<u>Lauren Taylor Scott, Senior Vice President</u>	<u>Andrew Mead Shainberg, Chief Compliance Officer</u>	<u>Philip William Sherrill, MD, Chief Strategy Officer</u>
<u>Gary Phillip Silber, MD, GC, Asst. Sec.</u>	<u>Eric David Todd, Managing Director</u>	<u>Alireza Vaseghi, Managing Director</u>
<u>Edward Clive Wilson, Chief Risk Officer</u>		

DIRECTORS OR TRUSTEES

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

State of Iowa SS
County of Polk

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

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Robert Michael Arena, Jr.
President

Kathryn Lauren Freund
MD, General Counsel, Secretary

David Allen Jacoby
Chief Financial Officer

Subscribed and sworn to before me this 16th day of October, 2023

- 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, 2023 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	7,422,875,873		7,422,875,873	7,270,914,985
2. Stocks:				
2.1 Preferred stocks				20,076,000
2.2 Common stocks	645,751,513		645,751,513	763,493,890
3. Mortgage loans on real estate:				
3.1 First liens	1,238,195,526		1,238,195,526	1,245,522,380
3.2 Other than first liens.....	91,718,949		91,718,949	116,558,880
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 (\$139,635,907), cash equivalents (\$69,997,054) and short-term investments (\$3,786,751)	213,419,712		213,419,712	496,624,659
6. Contract loans (including \$ premium notes)	284,390,962	3,191,672	281,199,290	277,436,247
7. Derivatives	162,424,025		162,424,025	140,869,750
8. Other invested assets	332,235,228	270	332,234,958	382,604,982
9. Receivables for securities	371,450,497		371,450,497	166,804,051
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	10,762,462,285	3,191,942	10,759,270,343	10,880,905,823
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	95,707,877		95,707,877	78,735,024
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	12,346,662	9,860,963	2,485,699	4,265,251
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	17,829,327		17,829,327	20,282,625
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	54,357,730		54,357,730	58,364,575
16.2 Funds held by or deposited with reinsured companies	1,223,572,049		1,223,572,049	1,218,720,455
16.3 Other amounts receivable under reinsurance contracts	121,599,541	15,566,193	106,033,348	61,887,282
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				124,324,453
18.2 Net deferred tax asset	50,916,481		50,916,481	
19. Guaranty funds receivable or on deposit	1,141,128		1,141,128	1,149,083
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	5,400,610	5,400,610		
25. Aggregate write-ins for other than invested assets	22,051,978	109,063	21,942,915	28,087,478
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,367,385,668	34,128,771	12,333,256,897	12,476,722,049
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	12,367,385,668	34,128,771	12,333,256,897	12,476,722,049
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	11,544,280		11,544,280	14,385,564
2502. Third Party Receivable	7,820,173		7,820,173	13,701,914
2503. TPA Funding Deposit	2,578,462		2,578,462	
2598. Summary of remaining write-ins for Line 25 from overflow page	109,063	109,063		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	22,051,978	109,063	21,942,915	28,087,478

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 5,995,986,995 less \$ included in Line 6.3 (including \$ Modco Reserve)	5,995,986,995	6,195,858,886
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	493,778,194	531,945,648
4. Contract claims:		
4.1 Life	31,424,182	22,714,460
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid	375,360	132,274
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)	5,929,396	6,050,261
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	1,201,820	1,384,066
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 \$ 84,687,773 assumed and \$ ceded	84,687,773	163,948,378
9.4 Interest Maintenance Reserve	298,572,384	319,138,537
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$	7,187,606	5,272,116
11. Commissions and expense allowances payable on reinsurance assumed	163,090	163,269
12. General expenses due or accrued	9,177,453	8,830,267
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	(2,382,116)	(738,800)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	17,969,812	
15.2 Net deferred tax liability		20,680,855
16. Unearned investment income	6,281,267	5,966,923
17. Amounts withheld or retained by reporting entity as agent or trustee		170,953
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	74,604,209	54,809,749
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	117,293,389	125,136,569
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	1,289,190	4,165,466
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,929,566,193	3,765,627,279
24.08 Derivatives	198,738,543	145,246,880
24.09 Payable for securities	7,260,188	40,330
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	287,846,509	141,389,832
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,566,951,437	11,517,934,197
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	11,566,951,437	11,517,934,197
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)	(163,013,439)	29,468,953
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)	763,805,460	956,287,852
38. Totals of Lines 29, 30 and 37	766,305,460	958,787,852
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,333,256,897	12,476,722,049
DETAILS OF WRITE-INS		
2501. Derivative Collateral	264,620,000	117,610,000
2502. DXC Deferred Liability	18,997,393	20,394,842
2503. Litigation Reserves	2,944,293	3,087,190
2598. Summary of remaining write-ins for Line 25 from overflow page	1,284,823	297,800
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	287,846,509	141,389,832
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	282,878,076	338,501,210	448,362,649
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	233,862,939	266,170,291	320,480,291
4. Amortization of Interest Maintenance Reserve (IMR)	10,648,817	17,940,082	22,443,947
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	14,208,653	16,117,788	20,335,580
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	2,440,507	848,384	1,063,833
9. Totals (Lines 1 to 8.3)	544,038,992	639,577,755	812,686,300
10. Death benefits	133,306,811	125,339,829	155,777,510
11. Matured endowments (excluding guaranteed annual pure endowments)	(10,031)	10,300	10,300
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,462,048	1,475,945	1,956,690
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	458,708,992	153,772,378	208,944,496
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	21,595,934	7,308,708	12,206,066
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(199,871,891)	167,399,720	200,748,749
20. Totals (Lines 10 to 19)	415,191,863	455,306,880	579,643,812
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	21,662,587	46,400,078	60,991,316
22. Commissions and expense allowances on reinsurance assumed	1,488,306	1,381,439	2,126,730
23. General insurance expenses and fraternal expenses	77,158,407	76,769,696	104,652,327
24. Insurance taxes, licenses and fees, excluding federal income taxes	12,538,300	14,084,951	18,239,324
25. Increase in loading on deferred and uncollected premiums	612,771	(884,937)	1,109,116
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	41,569,296	63,534,583	77,243,397
28. Totals (Lines 20 to 27)	570,221,530	656,592,690	844,006,021
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(26,182,538)	(17,014,935)	(31,319,722)
30. Dividends to policyholders and refunds to members	3,634,425	4,042,576	5,193,819
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(29,816,963)	(21,057,511)	(36,513,541)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	23,112,330	(110,778,137)	(150,199,110)
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)	(52,929,293)	89,720,626	113,685,569
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 14,415,357 (excluding taxes of \$ (2,528,552) transferred to the IMR)	(27,520,199)	(76,397,014)	(116,081,937)
35. Net income (Line 33 plus Line 34)	(80,449,492)	13,323,612	(2,396,368)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	958,787,852	952,643,106	952,643,107
37. Net income (Line 35)	(80,449,492)	13,323,612	(2,396,368)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (18,014,682)	(186,363,888)	(113,431,212)	42,937,246
39. Change in net unrealized foreign exchange capital gain (loss)	4,444,621	15,226,653	10,088,832
40. Change in net deferred income tax	53,582,654	(54,566,157)	(45,280,034)
41. Change in nonadmitted assets	(2,037,413)	(2,323,049)	(1,854,342)
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	7,843,181	(21,896,395)	(23,019,245)
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	(7,552,813)	(8,869,288)	(9,527,853)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	18,050,758	23,620,995	35,196,508
54. Net change in capital and surplus for the year (Lines 37 through 53)	(192,482,392)	(148,914,841)	6,144,745
55. Capital and surplus, as of statement date (Lines 36 + 54)	766,305,460	803,728,265	958,787,852
DETAILS OF WRITE-INS			
08.301. Derivative Unrealized G/L	1,289,595		
08.302. Funds Withheld Net Investment Income	726,716	802,599	1,005,124
08.303. Assumed Adj IMR Gains	405,169	21,827	30,267
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	19,027	23,958	28,442
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	2,440,507	848,384	1,063,833
2701. Funds Withheld Miscellaneous Expense	34,034,852	58,127,783	69,860,881
2702. Financing Fee	5,934,444	5,406,800	7,382,516
2703. Recaptured Ceded IMR	1,600,000		
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	41,569,296	63,534,583	77,243,397
5301. Tax Sharing	18,532,273	15,474,532	28,064,063
5302. Prior Year Correction Interest on FHLB	(481,515)		
5303. Prior Year Correction Misc Surplus Adj		8,146,463	
5398. Summary of remaining write-ins for Line 53 from overflow page			7,132,445
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	18,050,758	23,620,995	35,196,508

STATEMENT AS OF SEPTEMBER 30, 2023 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	284,427,467	356,393,193	470,069,715
2. Net investment income	219,215,700	64,568,045	129,141,735
3. Miscellaneous income	14,108,157	27,213,011	59,326,971
4. Total (Lines 1 to 3)	517,751,324	448,174,249	658,538,421
5. Benefit and loss related payments	777,266,893	386,155,261	322,270,549
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	200,205,745	207,729,761	271,194,747
8. Dividends paid to policyholders	3,512,205	4,042,368	5,403,663
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(125,827,403)	9,242,646	9,242,646
10. Total (Lines 5 through 9)	855,157,440	607,170,036	608,111,605
11. Net cash from operations (Line 4 minus Line 10)	(337,406,116)	(158,995,787)	50,426,816
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	505,592,590	1,731,948,098	2,557,801,187
12.2 Stocks	22,486,514	3,480,000	3,480,000
12.3 Mortgage loans	64,299,049	293,151,388	(60,032,569)
12.4 Real estate			
12.5 Other invested assets	50,437,219	27,488,296	69,016,426
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	6	49,312,674	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	642,815,378	2,105,380,456	2,570,265,044
13. Cost of investments acquired (long-term only):			
13.1 Bonds	603,784,081	1,036,907,137	1,361,389,085
13.2 Stocks	12,426,500	20,000,000	20,076,000
13.3 Mortgage loans	28,568,591	264,411,498	282,252,570
13.4 Real estate			
13.5 Other invested assets	10,651,269	5,930,606	87,530,883
13.6 Miscellaneous applications	221,884,158	(90,605,226)	23,991,259
13.7 Total investments acquired (Lines 13.1 to 13.6)	877,314,599	1,236,644,015	1,775,239,797
14. Net increase (or decrease) in contract loans and premium notes	1,945,606	52,154,440	68,701,918
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(236,444,827)	816,582,001	726,323,329
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	(38,167,455)	(86,318,355)	(86,044,925)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	328,813,451	(251,634,266)	(338,545,220)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	290,645,996	(337,952,621)	(424,590,145)
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)	(283,204,947)	319,633,593	352,160,000
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	496,624,659	144,464,659	144,464,659
19.2 End of period (Line 18 plus Line 19.1)	213,419,712	464,098,252	496,624,659

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	19,640,071
20.0002. Remitted bonds to settle ceded reinsurance obligations	95,659,100	(7,507,849)	11,247,674
20.0003. Paid-in-kind interest - Bonds	(516,244)		(13,183,608)
20.0004. Investment cash free exchange of other invested assets			(359,190)
20.0005. Residual Tranches - bonds			(149,217,690)
20.0006. Reclass of residual tranches	(2,774,411)		
20.0007. Restructuring of investments - bonds			(816,606,044)
20.0008. Restructuring of investments - mortgages			(421,003,549)
20.0009. Restructuring of investments - OIA			(90,848,830)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

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

20.0010. Investment cash free exchange of bonds(11,790,190).....
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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 .....	.468,497,120	.536,197,529	.725,422,991
3. Ordinary individual annuities		2,200	2,200
4. Credit life (group and individual)			
5. Group life insurance	10,387	10,935	123,590
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) .....	.468,507,507	.536,210,664	.725,548,781
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12) .....	.468,507,507	.536,210,664	.725,548,781
14. Deposit-type contracts		185,000,000	185,000,000
15. Total (Lines 13 and 14)	468,507,507	721,210,664	910,548,781
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 increased by \$254,210,152 for the period ended September 30, 2023 and increased by \$57,638,130 for the period ended December 31, 2022, respectively and the Company’s statutory surplus decreased by (\$98,297,485) and increased by \$26,345,025 as of September 30, 2023 and December 31, 2022, 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 #	09/30/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (80,449,492)	\$ (2,396,368)
(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	254,210,152	57,638,130
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (334,659,644)</u>	<u>\$ (60,034,498)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 766,305,460	\$ 958,787,852
(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	(98,297,485)	26,345,025
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 864,602,945</u>	<u>\$ 932,442,827</u>

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

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

C. Accounting Policy

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

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

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

Notes to the Financial Statements

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

- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities*, 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.
- (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 2023, corrections were made to 2022 balances resulting in a \$481,515 increase in Interest and adjustments on contract or deposit-type contract funds and a increase of \$481,515 in the Remittances and items not allocated. In accordance with SSAP No. 3 - Accounting Changes and Correction of Errors, these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus of \$481,515 for the period ended September 30, 2023.

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 2023 were 8.50% and 3.50%.
- (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		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	407,959,493	\$	830,236,034	\$ 91,718,949	\$ 1,329,914,476
(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	\$	\$	394,543,068	\$	850,979,312	\$ 116,558,880	\$ 1,362,081,260
(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

	09/30/2023	12/31/2022
a. Balance at beginning of period	\$ 3,831,488	\$
b. Additions charged to operations		3,831,488
c. Direct write-downs charged against the allowances	520,172	
d. Recoveries of amounts previously charged off		
e. Balance at end of period (a+b-c-d)	\$ 3,311,316	\$ 3,831,488

(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

Notes to the Financial Statements

5. Investments (Continued)

C. Reverse Mortgages - Not Applicable

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 \$3,600,690 OTTI charges on loan-backed securities as of September 30, 2023 and \$1,543,232 OTTI charges were recognized as of December 31, 2022.
- (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
...41164LAA7...	\$ 17,912,934	\$ 16,548,507	\$ 1,364,427	\$ 16,548,507	\$ 14,890,560	03/31/2023
...16678YAA0...	5,587,868	4,677,351	910,517	4,677,351	4,569,971	03/31/2023
...25151KAC3...	2,402,480	2,363,222	39,258	2,363,222	2,294,707	03/31/2023
...65537KAA8...	4,696,989	4,471,695	225,294	4,471,695	4,363,016	03/31/2023
...41161XAC0...	3,192,644	3,186,711	5,933	3,186,711	3,186,711	03/31/2023
...16679BAA9...	5,445,531	4,814,155	631,376	4,814,155	4,814,155	03/31/2023
...43741BAC3...	4,484,742	4,326,932	157,810	4,326,932	3,966,059	03/31/2023
...16678RFC6...	4,069,789	3,803,714	266,075	3,803,714	3,803,714	09/30/2023
Total			\$ 3,600,690			

(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 \$ (67,308,452)
 - 2. 12 months or longer (51,027,312)
- b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months \$ 851,172,772
 - 2. 12 months or longer 297,612,910

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

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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	328,093,009				328,093,009	115,297,585	212,795,424		328,093,009	2.653	2.660
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	31,120,000				31,120,000	31,120,000	-		31,120,000	0.252	0.252
j. On deposit with states	7,393,365				7,393,365	7,244,659	148,706		7,393,365	0.060	0.060
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	760,547,010				760,547,010	787,300,807	(26,753,797)		760,547,010	6.150	6.167
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	\$ 1,127,153,384	\$	\$	\$	\$ 1,127,153,384	\$ 940,963,051	\$ 186,190,333	\$	\$ 1,127,153,384	9.114 %	9.139 %

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

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1)	(2)	(3)	(4)
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 213,419,712	\$ 213,419,712	1.726 %	1.730 %
b. Schedule D, Part 1	51,200,288	51,200,288	0.414	0.415
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	\$ 264,620,000	\$ 264,620,000	2.140 %	2.146 %
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)			\$ 264,620,000	2.288 %
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	
	09/30/2023	12/31/2022	09/30/2023	12/31/2022	09/30/2023	12/31/2022
(1) Bonds - amortized cost	-	1	\$ -	\$ 2,002,886	\$ -	\$ 1,998,336
(2) LB & SS - amortized cost	9	8	34,739,214	30,838,528	26,765,744	24,800,951
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	9	9	\$ 34,739,214	\$ 32,841,414	\$ 26,765,744	\$ 26,799,287

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	1	-
(2) Aggregate amount of investment income	\$ 326,295	\$ -

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, 2023 and December 31, 2022, 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, 2023 and December 31, 2022, respectively.

Notes to the Financial Statements

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, 2023 and December 31, 2022 respectively.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge 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 policyholder of 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 was \$(36,314,419) and \$(4,377,130) as of September 30, 2023 and December 31, 2022, 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, 2023, 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 were \$0 of AFS securities purchased for the period ended September 30, 2023, and the fair value \$0 of the hedge associated with each purchase was adjusted to the AFS security book values.
- (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 63.3% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.0%, own the remaining approximately 36.7% of the outstanding ordinary shares.

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities. Those investments are disclosed in investments schedules, and in footnote 10B, as applicable; affiliated entities and transactions are disclosed in Schedule Y. Commencing in 2022, following clarifying guidance issued by the SAPWG, the company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

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

On September 25, 2023, the Company sold \$59,194,150 of corporate obligations to Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, in exchange for cash.

On September 29, 2023, the Company sold \$41,892,089 of corporate obligations to Commonwealth Annuity and Life Insurance Company in exchange for cash.

On March 29, 2023, the Company received \$47,480,389 (market value) of corporate obligations from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, in exchange for cash.

On March 9, 2023, the Company received \$23,594,145 (market value) of long duration bonds from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, in exchange for cash.

On February 21, 2023, Forethought Life Insurance Company, an affiliated insurance company, issued a note in the principal sum of \$100,000,000 at a rate per annum equal to 4.40%, with a maturity date of March 31, 2023, to the Company. There were no outstanding balances on the note as of September 30, 2023.

On December 14, 2022, the Company sold \$91,597,200 of asset-backed securities and \$102,436,150 of collateralized loan obligations to Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, and \$114,728,484 of collateralized loan obligations to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

Notes to the Financial Statements

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

On October 26, 2022, the Company purchased \$91,242,000 million of asset-backed securities (ABS) from Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On June 22, 2022, the Company purchased \$61,316,014 million of investment grade liquid bonds from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, for cash.

On June 21, 2022, the Company exchanged \$223,072,506 million of short to intermediate duration bonds and notes to Forethought Life Insurance Company, an affiliated insurance company, for intermediate to long duration bonds.

On April 26, 2022, the Company sold \$92,200,572 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On April 12, 2022, the Company sold \$99,259,733 million of investment grade corporate and municipal bonds, and structured securities to Forethought Life Insurance Company, an affiliated insurance company, in exchange for cash.

On March 3, 2022, the Company agreed to purchase \$257,000,000 million of notes from Lightning 2022-1 Financing L.P. and Thunderbird 2022-1 Financing L.P., entities which are indirectly under the control of KKR. As of September 30, 2023, the Company owned \$113,867,867 of notes from these entities.

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, 2023, and December 31, 2022, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$1,289,190 and \$4,165,466 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 \$22,709,441 and \$23,717,806 for the years ended September 30, 2023 and December 31, 2022, 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 \$6,096,109.11 and \$7,285,462 payable at September 30, 2023 and December 31, 2022, 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. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company recorded expenses for these agreements of \$91,591,558 and \$129,734,388 as of and for the years ended September 30, 2023 and December 31, 2022, 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.

Notes to the Financial Statements

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

(2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	\$	\$ 619,840,169	\$ 164,593,241	\$ (455,246,929)
CAPE VERITY III		1,486,974,037	396,206,731	(1,090,767,306)
GOTHAM		184,255,595	49,905,347	(134,350,248)

* 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

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 \$492,000,000. 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	\$ 492,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	\$ -	\$ -	\$ -
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity stock	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	\$ 528,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$ 688,832,652	\$ 760,547,010	\$ 490,000,000
2. Current year general account total collateral pledged	688,832,652	760,547,010	490,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	723,623,871	787,300,807	528,000,000

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 713,637,518	\$ 770,245,489	\$ 490,000,000
2. Current year general account maximum collateral pledged	713,637,518	770,245,489	490,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	1,023,474,259	966,853,999	615,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding agreements	490,000,000	490,000,000	-	\$ 490,896,603
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</u>	<u>\$ -</u>	<u>\$ 490,896,603</u>
2. Prior Year-end				
(a) Debt	\$ -	\$ -	\$ -	XXX
(b) Funding agreements	528,000,000	528,000,000	-	\$ 529,076,953
(c) Other	-	-	-	XXX
(d) Aggregate total (a+b+c)	<u>\$ 528,000,000</u>	<u>\$ 528,000,000</u>	<u>\$ -</u>	<u>\$ 529,076,953</u>

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	\$ -	\$ -	\$ -
2. Funding agreements	490,000,000	490,000,000	-
3. Other	-	-	-
4. Aggregate total (Lines 1+2+3)	<u>\$ 490,000,000</u>	<u>\$ 490,000,000</u>	<u>\$ -</u>

(c) FHLB - Prepayment obligations

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

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. 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, 2023 and December 31, 2022 was \$1,151,607 and \$1,213,605, respectively.

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

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

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

Notes to the Financial Statements

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

- B. The Company has no preferred stock authorized.
- C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
- D. No dividends were paid during the quarter.
- E. Within the limitations presented in item (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- F. The unassigned surplus is held for the benefit of the Company's shareholder.
- G. There were no unpaid advances to surplus.
- H. Stock Held for Special Purposes
No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
- I. There were no changes in balances of special surplus.
- J. Unassigned Funds (Surplus)
The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was (\$4,260,936) and \$164,088,270 at September 30, 2023 and December 31, 2022, respectively.
- K. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
- M. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

The Company invests in certain joint ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of September 30, 2023 commitments to make additional investments to joint ventures, LLC's, and partnerships total \$12,818,901.

- (2) Nature and circumstances of guarantee - None

- (3) Aggregate compilation of guarantee obligations - None

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities

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

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

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

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

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

In connection with a cybersecurity incident on May 29, 2023, related to services provided to several companies by Pension Benefits Information LLC, and its use of MOVEit software ("PBI/MOVEit Incident"), The Global Atlantic Financial Group LLC or some of its affiliates have received a total of five putative class action complaints alleging failure to properly secure and safeguard customers' sensitive information. Four cases originated in United States District Court for the Southern District of New York: Clancy, Michael v. The Global Atlantic Financial Group LLC (1:23-cv-07975) filed September 8, 2023, Guzman, Marcelina v. The Global Atlantic Financial Group LLC (1:23-cv-08150) filed September 14, 2023, and Hendrix, Eudoice v. Global Atlantic Financial Company, Accordia Life and Annuity Company, Commonwealth Annuity and Life Insurance Company, First Allmerica Financial Life Insurance Company and Forethought Life Insurance Company (1:23-cv-08058) filed September 12, 2023, and Bernstein, Michael v. The Global Atlantic Financial Group LLC (1:23-cv-9868) filed in New York state court September 15, 2023. A fifth case was filed in the United States District Court for the Southern District of Indiana, but subsequently was voluntarily dismissed: Hansa v. Forethought Life Insurance Company, Global Atlantic Insurance Network LLC, and The Global Atlantic Financial Group LLC (1:23-cv-01549) filed August 28, 2023. The Company itself is currently a party only in the Hendrix case. A judicial panel consolidated certain PBI/MOVEit Incident-related litigation in an MDL and transferred the cases to the District of Massachusetts, before Judge Allison Burroughs. This order applies to all matters against The Global Atlantic Financial Group LLC and its affiliates. The Company believes that it has strong defenses in these cases and will contest them vigorously.

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 \$2,944,293 and \$3,087,190 at September 30, 2023 and December 31, 2022, 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 \$135,570,649 as of September 30, 2023. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$264,620,000 from counterparties as of September 30, 2023. 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

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)	\$ 3,926,192	\$	\$	\$	\$ 3,926,192
DERIVATIVE ASSETS		24,693,464			24,693,464
Total assets at fair value/NAV	\$ 3,926,192	\$ 24,693,464	\$	\$	\$ 28,619,656
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ (1,962,330)	\$ 200,700,874	\$	\$	\$ 198,738,544
Total liabilities at fair value	\$ (1,962,330)	\$ 200,700,874	\$	\$	\$ 198,738,544

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

Description	Beginning balance as of 07/01/2023	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 09/30/2023
a. Assets										
Common Stock	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
Total assets	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$
b. Liabilities										
Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended September 30, 2023.

(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, 2023, the Company has no 6 rated bonds. As of December 31, 2022, the Company had 1 6 rated bond with a carrying value of \$758,292.

The Company does not own any common stock with fair value measurements in level 2 or 3 at September 30, 2023.

(5) Derivatives - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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	\$ 6,101,714,736	\$ 7,422,875,873	\$ 3,938,088	\$ 4,384,646,674	\$ 1,713,129,974		–
CML	1,250,175,584	1,329,914,475	–	–	1,250,175,584		–
OIA	238,089,131	248,849,193	–	–	238,089,131		142,804,750
INVESTMENT IN LLC	–	83,385,765	–	–	–		83,385,765
PREFERRED STOCK	–	–	–	–	–		–
COMMON STOCK	35,046,192	35,046,192	3,926,192	–	31,120,000		–
INVESTMENT IN SUB	–	610,705,321	–	–	–		610,705,321
SHORT-TERM INVESTMENTS	3,207,641	3,786,751	–	–	3,207,641		–
CASH AND EQUIVALENTS	209,632,961	209,632,961	209,632,961	–	–		–
DERIVATIVES	454,451,190	162,424,025	–	454,451,190	–		–
TOTAL ASSETS	8,292,317,432	10,106,620,556	217,497,240	4,839,097,863	3,235,722,329		836,895,836
DERIVATIVE LIABILITIES	198,738,544	198,738,544	(1,962,330)	200,700,874	–		–
TOTAL LIABILITIES	198,738,544	198,738,544	(1,962,330)	200,700,874	–		–

D. Not Practicable to Estimate Fair Value

As of September 30, 2023, the Company owns 8 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	\$ 6,851,202	%		1
BA Common Stock	2,202,923			1
BA Common Stock	230,158			1
BA Common Stock	3,607,935			1
BA Common Stock	87,556,330			1
BA Common Stock	42,356,203			1
Common Stock	610,705,321			2
BA Common Stock	83,385,765			3

Explanations

- 1: For our equity method investments, our carrying amount generally is our share of the net asset value of the funds or the partnerships, which approximates fair value.
- 2: Investment in subsidiary
- 3: Investment in LLC (Affiliate Common Stock)

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 \$7,393,365 and \$7,244,659 as of September 30, 2023 and December 31, 2022, 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, 2023 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 30, 2023 or December 31, 2022

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

Notes to the Financial Statements

21. Other Items (Continued)

(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.....	\$ 3,859,222	\$ 3,694,307	\$ 3,071,505	\$ -
b. Commercial mortgage-backed securities.....	-	-	-	-
c. Collateralized debt obligations.....	-	-	-	-
d. Structured securities.....	-	-	-	-
e. Equity investment in SCAs.....	-	-	-	-
f. Other assets.....	-	-	-	-
g. Total (a+b+c+d+e+f).....	\$ 3,859,222	\$ 3,694,307	\$ 3,071,505	\$ -

(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 13, 2023.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

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

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

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

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended September 30, 2023, the Company's assumed participating policies were approximately 1.64% 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, 2023 and the year ended December 31, 2022 was \$3,634,425 and \$5,193,818, 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

Notes to the Financial Statements

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 [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 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 [X]
- 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 [X]
- 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 [X]
- 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 [X]
- 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 [X] 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	\$ 1,694,976,813	\$ 1,663,777,991
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 730,798,505	\$ 610,705,321
14.24 Short-Term Investments	\$	\$ 3,786,751
14.25 Mortgage Loans on Real Estate	\$ 642,457,853	\$ 661,935,520
14.26 All Other	\$ 186,789,780	\$ 103,978,418
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,255,022,951	\$ 3,044,184,001
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 [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page. \$

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYEOMA87 .....	.....	OS.....
1399770	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46 .....	.....	DS.....

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$.....
- 1.12 Residential Mortgages \$..... 407,959,493
- 1.13 Commercial Mortgages \$..... 921,954,983
- 1.14 Total Mortgages in Good Standing \$ 1,329,914,476
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$.....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$.....
- 1.32 Residential Mortgages \$.....
- 1.33 Commercial Mortgages \$.....
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$.....
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$.....
- 1.42 Residential Mortgages \$.....
- 1.43 Commercial Mortgages \$.....
- 1.44 Total Mortgages in Process of Foreclosure \$.....
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 1,329,914,476
- 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, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

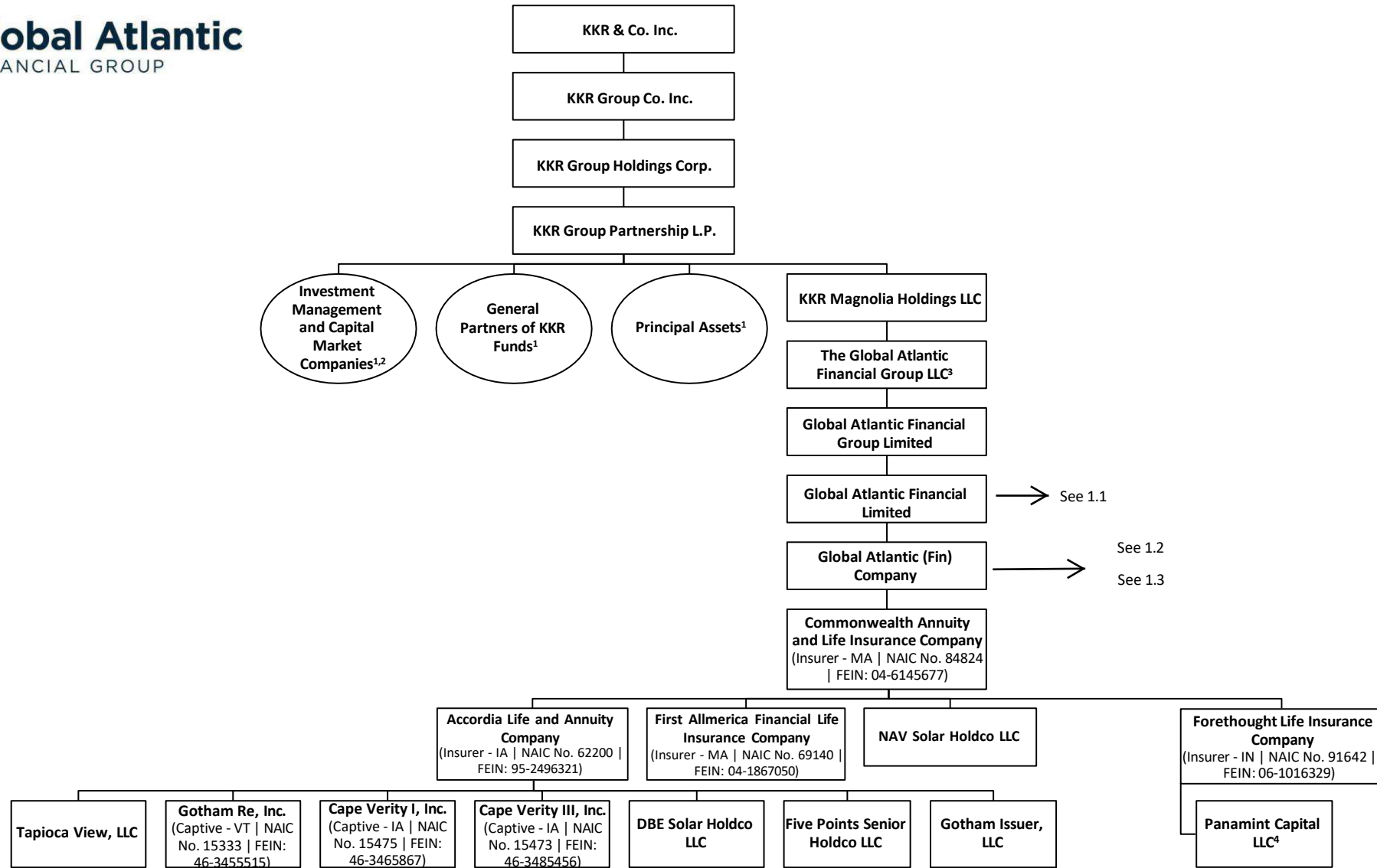
Current Year To Date - Allocated by States and Territories

States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	4,248,204				4,248,204	
2. Alaska	AK	L	166,286				166,286	
3. Arizona	AZ	L	11,183,946				11,183,946	
4. Arkansas	AR	L	1,378,079				1,378,079	
5. California	CA	L	107,993,679				107,993,679	
6. Colorado	CO	L	8,324,298				8,324,298	
7. Connecticut	CT	L	3,451,107				3,451,107	
8. Delaware	DE	L	3,414,040				3,414,040	
9. District of Columbia	DC	L	315,542				315,542	
10. Florida	FL	L	26,310,556				26,310,556	
11. Georgia	GA	L	8,577,867				8,577,867	
12. Hawaii	HI	L	8,831,299				8,831,299	
13. Idaho	ID	L	11,998,066				11,998,066	
14. Illinois	IL	L	12,751,401				12,751,401	
15. Indiana	IN	L	8,061,755				8,061,755	
16. Iowa	IA	L	13,152,231				13,152,231	
17. Kansas	KS	L	2,799,819				2,799,819	
18. Kentucky	KY	L	4,841,952				4,841,952	
19. Louisiana	LA	L	2,907,641				2,907,641	
20. Maine	ME	L	705,229				705,229	
21. Maryland	MD	L	5,534,979				5,534,979	
22. Massachusetts	MA	L	4,617,887				4,617,887	
23. Michigan	MI	L	11,242,368				11,242,368	
24. Minnesota	MN	L	12,860,963				12,860,963	
25. Mississippi	MS	L	4,428,356				4,428,356	
26. Missouri	MO	L	4,628,649				4,628,649	
27. Montana	MT	L	266,595				266,595	
28. Nebraska	NE	L	3,296,897				3,296,897	
29. Nevada	NV	L	6,084,934				6,084,934	
30. New Hampshire	NH	L	1,312,005				1,312,005	
31. New Jersey	NJ	L	30,322,871				30,322,871	
32. New Mexico	NM	L	2,079,530				2,079,530	
33. New York	NY	N	5,409,877				5,409,877	
34. North Carolina	NC	L	13,867,850				13,867,850	
35. North Dakota	ND	L	696,656				696,656	
36. Ohio	OH	L	14,560,539				14,560,539	
37. Oklahoma	OK	L	2,329,471				2,329,471	
38. Oregon	OR	L	2,244,871				2,244,871	
39. Pennsylvania	PA	L	11,350,042				11,350,042	
40. Rhode Island	RI	L	651,510				651,510	
41. South Carolina	SC	L	5,906,211				5,906,211	
42. South Dakota	SD	L	2,721,383				2,721,383	
43. Tennessee	TN	L	5,388,314				5,388,314	
44. Texas	TX	L	35,273,315				35,273,315	
45. Utah	UT	L	12,261,671				12,261,671	
46. Vermont	VT	L	162,493				162,493	
47. Virginia	VA	L	5,791,298				5,791,298	
48. Washington	WA	L	9,037,374				9,037,374	
49. West Virginia	WV	L	701,340				701,340	
50. Wisconsin	WI	L	4,758,166				4,758,166	
51. Wyoming	WY	L	2,895,079				2,895,079	
52. American Samoa	AS	N	702				702	
53. Guam	GU	N						
54. Puerto Rico	PR	N	173,458				173,458	
55. U.S. Virgin Islands	VI	N	9,985				9,985	
56. Northern Mariana Islands	MP	N	1,626				1,626	
57. Canada	CAN	N	804,490				804,490	
58. Aggregate Other Aliens	OT	XXX	1,478,702				1,478,702	
59. Subtotal		XXX	466,565,453				466,565,453	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	2,692,019				2,692,019	
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	778,034				778,034	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	470,035,506				470,035,506	
96. Plus Reinsurance Assumed		XXX	45,943,174				45,943,174	
97. Totals (All Business)		XXX	515,978,680				515,978,680	
98. Less Reinsurance Ceded		XXX	235,135,457				235,135,457	
99. Totals (All Business) less Reinsurance Ceded		XXX	280,843,223				280,843,223	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	1,478,702				1,478,702	
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	1,478,702				1,478,702	
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:

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

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM



12

Commencing in 2022, following clarifying guidance issued by the SAPWG, the Company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

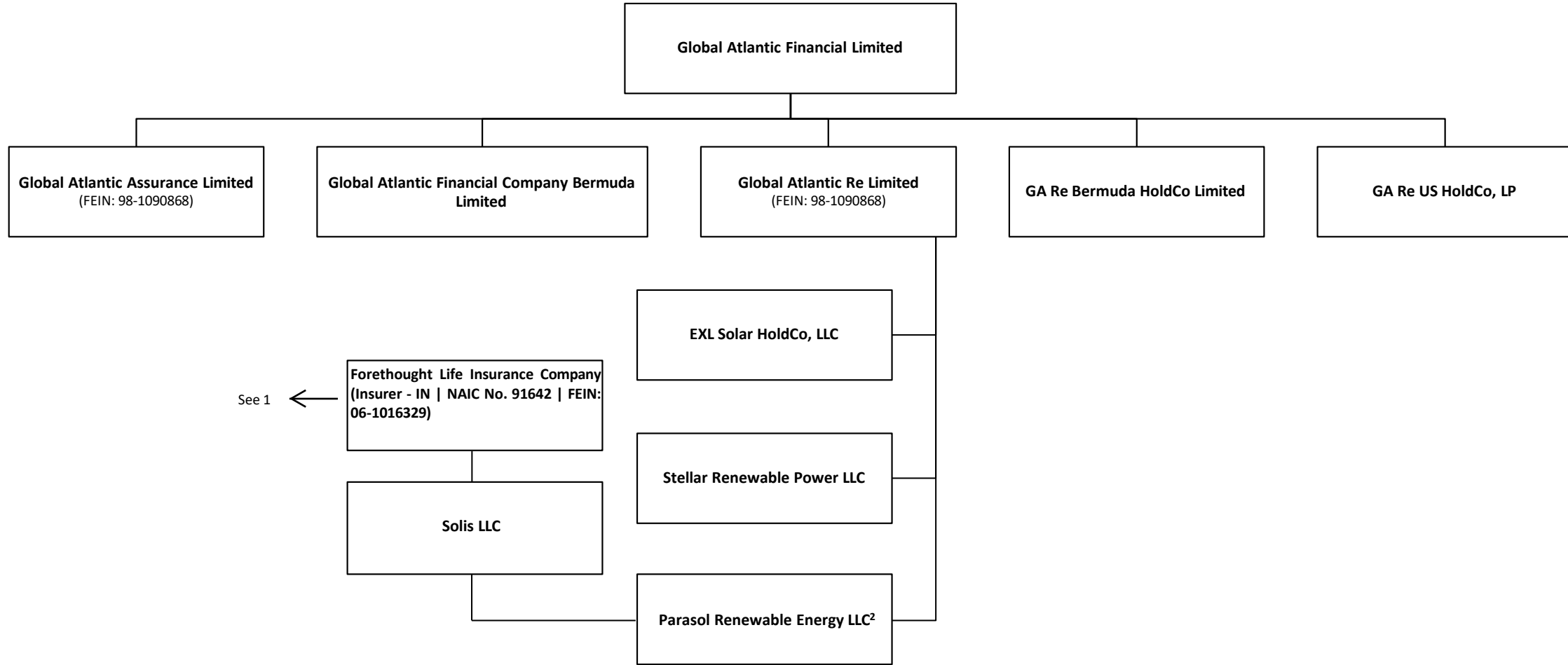
¹KKR controlled entities also qualify as affiliates and are accounted for and reported as such, in accordance with SSAP25.

²Includes Kohlberg Kravis Roberts & Co. L.P., an SEC-registered adviser and investment manager of the holding company group.

³The Global Atlantic Financial Group LLC is owned 63.32% by KKR Magnolia Holdings LLC and 36.68% by third party investors. Additionally, 1,000 incentive shares are held by GAMC L.P. as part of the management equity plan.

⁴Panamint Capital LLC is owned 51% by Panamint Ventures LLC, a non-affiliate, 47% by Forethought Life Insurance Company, an insurance company affiliate, and 2% by MJMiller Enterprises, a non-affiliate.

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



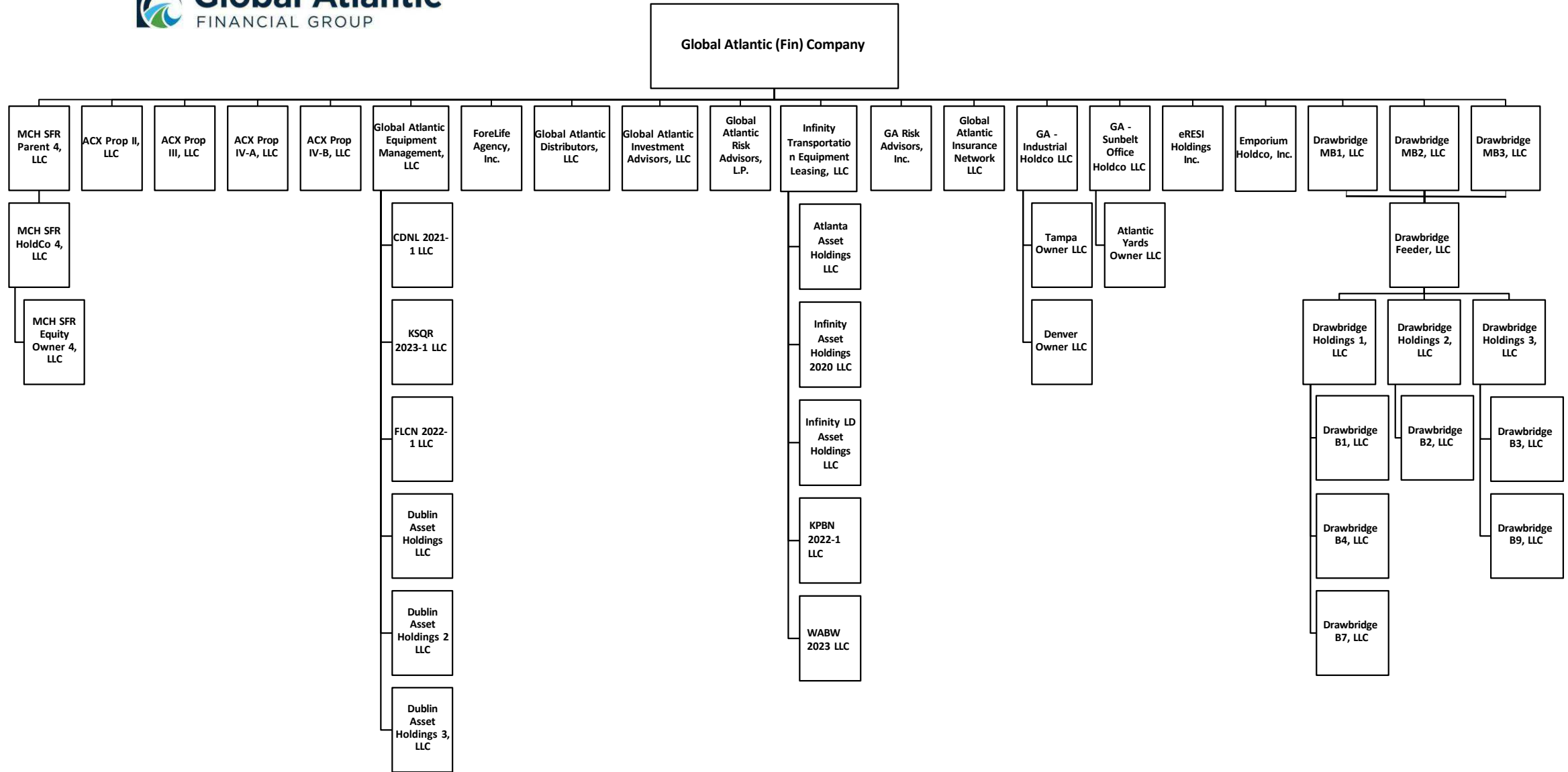
12.1

See 1 ←

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

²Parasol Renewable Energy LLC is 80% owned by Solis LLC, and 20% owned by Global Atlantic Re Limited.

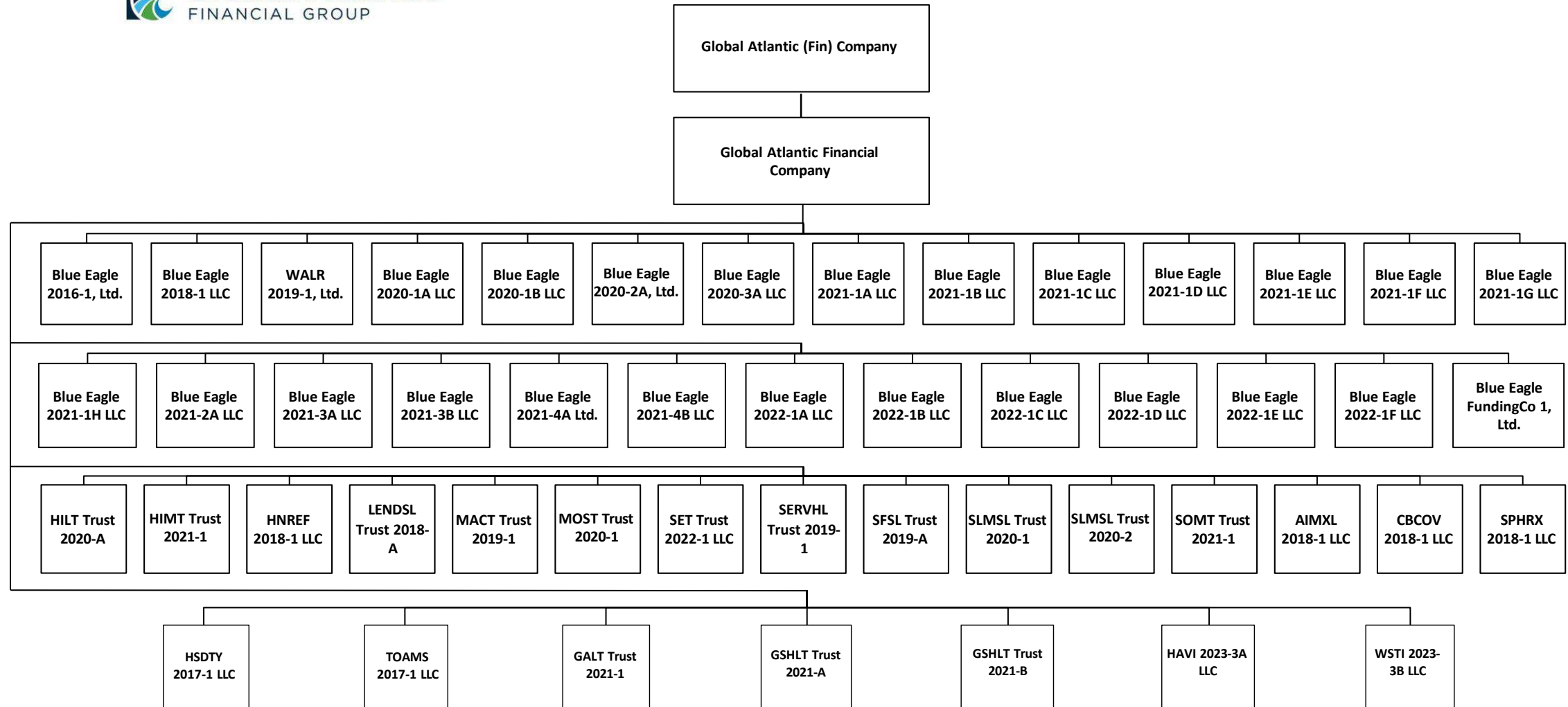
STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



12.2

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company ☐ ☐
 ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM¹



12.3

¹Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

STATEMENT AS OF SEPTEMBER 30, 2023 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	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				DBE Solar Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3871599				Five Points Senior Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic (Fin) Company	DE	UIP	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1089764				Global Atlantic Financial Group Limited	BMJ	UIP	The Global Atlantic Financial Group LLC	Ownership	100.000	KKR & Co. Inc.		
			98-1090868	4520225			Global Atlantic Financial Limited	BMJ	UIP	Global Atlantic Financial Group Limited	Ownership	100.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	90.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	10.000	KKR & Co. Inc.		
.3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			88-1203639	2578101	1404912	New York Stock Exchange	KKR & Co. Inc.	DE	UIP	Board of Directors	Board of Directors		KKR & Co. Inc.		
				3958278	1932162		KKR Group Co. Inc.	CYM	UIP	KKR & Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
					1743754		KKR Group Holdings Corp.	DE	UIP	KKR Group Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047		1472698		KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
			98-1563045		1842456		KKR Magnolia Holdings LLC	CYM	UIP	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			04-6145677				NAV Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			88-2112299				Panamint Capital LLC	DE	NIA	Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	KKR Magnolia Holdings LLC	Ownership	63.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMJ	UIP	Third Party Investors	Ownership	37.000			
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	KKR & Co. Inc.		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	KKR & Co. Inc.		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
							Global Atlantic Financial Company Bermuda Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1529928				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	KKR & Co. Inc.		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	KKR & Co. Inc.		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			88-1973352				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Forethought Life Insurance Company	Ownership	25.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Third Party Investors	Ownership	75.000			
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Global Atlantic Re Limited	Ownership	20.000	KKR & Co. Inc.		
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Solis LLC	Ownership	80.000	KKR & Co. Inc.		
			86-1607307				ACX Prop II, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-2335032				ACX Prop III, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3631476				ACX Prop IV-A, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			88-0561068				ACX Prop IV-B, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			82-3508436				Atlanta Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF SEPTEMBER 30, 2023 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)	*
			88-1026854				Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				KSQR 2023-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							CDNL 2021-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							Denver Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B1, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B2, LLC	DE	NIA	Drawbridge Holdings 2, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B3, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B4, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B7, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B9, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB1, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB2, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB3, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802448				Drawbridge Holdings 1, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			61-1580298				Drawbridge Holdings 2, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802777				Drawbridge Holdings 3, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB1, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB2, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB3, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			86-2361267				Dublin Asset Holdings 2 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-2316184				Dublin Asset Holdings 3, LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			82-3508100				Dublin Asset Holdings LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-3023750				Emporium Holdco, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			86-2871839				FLCN 2022-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			35-1815415				ForeLife Agency, Inc.	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			92-1413949				GA - Industrial Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				GA - Sunbelt Office Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			20-3944031				Global Atlantic Distributors, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic Insurance Network LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							Infinity Asset Holdings 2020 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							Infinity LD Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
							KPBN 2022-1 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							WABW 2023 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			92-1402466				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		

STATEMENT AS OF SEPTEMBER 30, 2023 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)	*
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			85-0526287				AIMXL 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1307202				Blue Eagle 2016-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			83-3851887				Blue Eagle 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							WALR 2019-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0498393				Blue Eagle 2020-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0506156				Blue Eagle 2020-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1618000				Blue Eagle 2020-2A, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			30-1278256				Blue Eagle 2020-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1185033				Blue Eagle 2021-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1215896				Blue Eagle 2021-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1247520				Blue Eagle 2021-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1276982				Blue Eagle 2021-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1039701				Blue Eagle 2021-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1051951				Blue Eagle 2021-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1083548				Blue Eagle 2021-1G LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1103117				Blue Eagle 2021-1H LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1833206				Blue Eagle 2021-2A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1908720				Blue Eagle 2021-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1926397				Blue Eagle 2021-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1650279				Blue Eagle 2021-4A Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1867464				Blue Eagle 2021-4B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855255				Blue Eagle 2022-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855455				Blue Eagle 2022-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3876861				Blue Eagle 2022-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3877027				Blue Eagle 2022-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2368056				Blue Eagle 2022-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				Blue Eagle 2022-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1669070				Blue Eagle FundingCo 1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			90-0810836				CBCOV 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1240026				GALT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2409460				GSHLT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-2827474				GSHLT Trust 2021-B	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3158152				HILT Trust 2020-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2750470				HIMT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2028644				HNREF 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HSDTY 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							LENSL Trust 2018-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-1772188				MACT Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3686210				MOST Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4568438				SERVHL Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-0867231				SET Trust 2022-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-3988321				SFSL Trust 2019-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4665609				SLMSL Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4685585				SLMSL Trust 2020-2	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2737921				SOMT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPHRX 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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

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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)	*
			92-1187937				TOAMS 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			92-1198046				HAVI 2023-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HAVI 2023-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	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

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. Miscellaneous Accounts Receivable	109,063	109,063		
2597. Summary of remaining write-ins for Line 25 from overflow page	109,063	109,063		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts Payable	1,284,823	118,217
2505. Agent Balance Plan Adj		179,583
2597. Summary of remaining write-ins for Line 25 from overflow page	1,284,823	297,800

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous Income	19,027	23,958	28,442
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	19,027	23,958	28,442

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Prior Year Adjustment Alpaca Reinsurance			7,930,592
5305. Prior Year Adjustment Ceded Commission			(1,014,018)
5306. Agent Balance Adjustment			215,871
5397. Summary of remaining write-ins for Line 53 from overflow page			7,132,445

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

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	1,362,081,259	1,022,801,576
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	28,568,591	703,256,119
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount	995,486	1,874,191
5. Unrealized valuation increase (decrease)	520,172	(3,831,488)
6. Total gain (loss) on disposals	2,048,016	(658,318)
7. Deduct amounts received on disposals	64,299,049	360,970,980
8. Deduct amortization of premium and mortgage interest points and commitment fees		389,840
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,329,914,475	1,362,081,259
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,329,914,475	1,362,081,259
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,329,914,475	1,362,081,259

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	382,605,252	336,227,547
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	11,736,277	327,670,567
2.2 Additional investment made after acquisition	46,381	286,026
3. Capitalized deferred interest and other		
4. Accrual of discount	20,472	4,127,744
5. Unrealized valuation increase (decrease)	(27,321,672)	(44,660,854)
6. Total gain (loss) on disposals	17,415,622	70,760,546
7. Deduct amounts received on disposals	51,568,608	309,082,946
8. Deduct amortization of premium and depreciation	224,288	40
9. Total foreign exchange change in book/adjusted carrying value	(474,208)	(123,339)
10. Deduct current year's other than temporary impairment recognized		2,600,000
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	332,235,228	382,605,252
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	332,234,958	382,604,982

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	8,054,484,875	9,161,013,077
2. Cost of bonds and stocks acquired	618,445,846	2,191,538,666
3. Accrual of discount	4,954,200	17,540,862
4. Unrealized valuation increase (decrease)	(117,944,481)	188,638,078
5. Total gain (loss) on disposals	(16,424,183)	(68,727,110)
6. Deduct consideration for bonds and stocks disposed of	438,037,059	3,419,166,299
7. Deduct amortization of premium	25,420,080	18,939,151
8. Total foreign exchange change in book/adjusted carrying value	(3,296,698)	4,129,984
9. Deduct current year's other than temporary impairment recognized	8,461,329	1,543,232
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	326,295	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,068,627,386	8,054,484,875
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	8,068,627,386	8,054,484,875

STATEMENT AS OF SEPTEMBER 30, 2023 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)	4,158,538,335	35,719,809	61,041,483	(14,788,259)	4,069,618,739	4,158,538,335	4,118,428,402	3,848,976,244
2. NAIC 2 (a)	3,206,984,514	30,024,651	130,715,048	(6,554,746)	3,268,637,606	3,206,984,514	3,099,739,371	3,219,165,991
3. NAIC 3 (a)	134,121,673	453,226	2,244,780	(1,012,296)	132,462,400	134,121,673	131,317,823	129,838,500
4. NAIC 4 (a)	39,483,567	43,488	536,916	(339,079)	42,409,199	39,483,567	38,651,060	39,334,544
5. NAIC 5 (a)	33,262,354	920,164		556,696	32,079,705	33,262,354	34,739,214	32,841,414
6. NAIC 6 (a)								758,292
7. Total Bonds	7,572,390,442	67,161,338	194,538,227	(22,137,684)	7,545,207,648	7,572,390,442	7,422,875,869	7,270,914,984
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	11,253,125		12,502,500	1,249,375	23,708,170	11,253,125		20,076,000
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	11,253,125		12,502,500	1,249,375	23,708,170	11,253,125		20,076,000
15. Total Bonds and Preferred Stock	7,583,643,567	67,161,338	207,040,727	(20,888,309)	7,568,915,818	7,583,643,567	7,422,875,869	7,290,990,984

(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 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	3,786,751	XXX	3,793,898	46,432	

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		
2. Cost of short-term investments acquired	3,793,898	30,648,814
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals		30,648,814
7. Deduct amortization of premium	7,147	
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)	3,786,751	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,786,751	

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)	(4,033,492)
2. Cost Paid/(Consideration Received) on additions	197,783,925
3. Unrealized Valuation increase/(decrease)	(61,645,998)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	87,423,110
6. Considerations received/(paid) on terminations	87,123,012
7. Amortization	(177,734,676)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	7,053,294
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(38,276,850)
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	(38,276,850)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	(521,969)
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	1,962,330
3.12 Section 1, Column 15, prior year	(521,969)
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	2,484,299
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)	2,484,299
4.1 Cumulative variation margin on terminated contracts during the year	15,621,543
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	15,621,543
4.23 SSAP No. 108 adjustments	15,621,543
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,962,330
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,962,330

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	1.F FE		15,981,073	(106,162,241)	01/04/2023	04/01/2049	Interest Rate Swap		(118,122,718)	546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO	1.F FE	15,981,073	11,960,477
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	2.B FE		16,906,366	9,919,006	01/04/2023	05/15/2050	Interest Rate Swap			963320-AX-4	WHIRLPOOL CORP	2.B FE	16,906,366	9,919,006
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	2.B FE		2,225,876	1,411,036	01/04/2023	05/01/2050	Interest Rate Swap			50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC	2.B FE	2,225,876	1,411,036
76027#F03	T 3 5/8 02/15/53 Govt/USD/TRS/230213- 280214/SOFR+0.26%	1.G FE		26,554,098	15,522,696	01/04/2023	03/15/2050	Interest Rate Swap			06051G-HS-1	BANK OF AMERICA CORP	1.G FE	26,554,098	15,522,696
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222- 280218/SOFR+0.24%	2.A FE		25,138,656	14,807,491	01/04/2023	04/01/2050	Interest Rate Swap			209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	2.A FE	25,138,656	14,807,491
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222- 280218/SOFR+0.24%	2.C FE		24,768,421	14,769,490	01/04/2023	04/05/2050	Interest Rate Swap			14448C-AS-3	CARRIER GLOBAL CORP	2.C FE	24,768,421	14,769,490
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222- 280218/SOFR+0.24%	1.G FE		10,218,525	8,458,659	01/04/2023	04/15/2048	Interest Rate Swap			035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	1.G FE	10,218,525	8,458,659
76027#FS9	T 4 11/15/52 Govt/USD/TRS/230206- 280203/SOFR+0.26%	2.B FE		19,786,457	15,237,662	01/04/2023	03/09/2049	Interest Rate Swap			00206R-DK-5	AT&T INC	2.B FE	19,786,457	15,237,662
76027#FS9	T 4 11/15/52 Govt/USD/TRS/230206- 280203/SOFR+0.26%	2.A FE		16,986,046	10,084,833	01/04/2023	11/15/2050	Interest Rate Swap			260543-DD-2	DOW CHEMICAL CO	2.A FE	16,986,046	10,084,833
76027#FS9	T 4 11/15/52 Govt/USD/TRS/230109- 280203/SOFR+0.26%	2.B FE		19,320,010	11,510,339	01/04/2023	04/15/2050	Interest Rate Swap			87264A-AZ-8	T-MOBILE USA INC	2.B FE	19,320,010	11,510,339
76027#FT7	T 4 11/15/52 Govt/USD/TRS/230109- 240109/SOFR+0.15%	2.A FE		14,621,859	10,373,427	01/04/2023	11/15/2049	Interest Rate Swap			219350-BP-9	CORNING INC	2.A FE	14,621,859	10,373,427
76027#FT7	T 4 11/15/52 Govt/USD/TRS/230109- 240109/SOFR+0.15%	1.F FE		14,924,671	12,198,474	01/04/2023	07/15/2048	Interest Rate Swap			26444H-AF-8	DUKE ENERGY FLORIDA LLC	1.F FE	14,924,671	12,198,474
76027#FU4	T 4 11/15/52 Govt/USD/TRS/230109- 260109/SOFR+0.25%	1.C FE		14,477,726	10,217,637	01/04/2023	08/15/2048	Interest Rate Swap			084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	1.C FE	14,477,726	10,217,637
76027#FU4	T 4 11/15/52 Govt/USD/TRS/230109- 260109/SOFR+0.25%	2.A FE		14,528,363	9,743,942	01/04/2023	12/01/2048	Interest Rate Swap			209111-FT-5	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	2.A FE	14,528,363	9,743,942
76027#FV2	T 4 11/15/52 Govt/USD/TRS/230109- 280107/SOFR+0.35%	2.B FE		40,853,830	36,044,970	01/04/2023	05/22/2045	Interest Rate Swap			38148L-AF-3	GOLDMAN SACHS GROUP INC	2.B FE	40,853,830	36,044,970
76027#FV2	T 4 11/15/52 Govt/USD/TRS/230109- 280107/SOFR+0.35%	2.C FE		37,690,103	24,541,613	01/04/2023	03/01/2049	Interest Rate Swap			87938W-AX-1	TELEFONICA EMISIONES SAU	2.C FE	37,690,103	24,541,613
76027#FV2	T 4 11/15/52 Govt/USD/TRS/230111- 280107/SOFR+0.35%	1.G FE		5,568,510	4,805,994	01/04/2023	12/01/2049	Interest Rate Swap			040555-DA-9	ARIZONA PUBLIC SERVICE CO	1.G FE	5,568,510	4,805,994
76027#FV0	T 4 11/15/52 Govt/USD/TRS/230111- 240111/SOFR+0.15%	1.F FE		11,022,494	6,446,844	01/04/2023	06/15/2048	Interest Rate Swap			745332-CH-7	PUGET SOUND ENERGY INC	1.F FE	11,022,494	6,446,844
76027#FX8	T 4 11/15/52 Govt/USD/TRS/230111- 260113/SOFR+0.25%	1.F FE		12,114,639	11,753,924	01/04/2023	09/01/2048	Interest Rate Swap			29364W-BB-3	ENTERGY LOUISIANA LLC	1.F FE	12,114,639	11,753,924
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111- 280111/SOFR+0.35%	2.A FE		10,279,004	6,268,267	01/04/2023	06/15/2048	Interest Rate Swap			031162-CD-0	AMGEN INC	2.A FE	10,279,004	6,268,267
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111- 280111/SOFR+0.35%	2.B FE		10,621,923	10,130,613	01/04/2023	06/01/2051	Interest Rate Swap			00206R-KA-9	AT&T INC	2.B FE	10,621,923	10,130,613
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111- 280111/SOFR+0.35%	2.B FE		12,715,621	12,188,941	01/04/2023	04/28/2050	Interest Rate Swap			63111X-AB-7	NASDAQ INC	2.B FE	12,715,621	12,188,941
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216- 280216/SOFR+0.25%	2.B FE		20,150,642	11,541,055	01/04/2023	07/01/2050	Interest Rate Swap			22822V-AQ-4	CROWN CASTLE INC	2.B FE	20,150,642	11,541,055
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216- 280216/SOFR+0.25%	2.B FE		23,944,656	12,948,670	01/04/2023	04/01/2050	Interest Rate Swap			68389X-BX-2	ORACLE CORP	2.B FE	23,944,656	12,948,670

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216- 280216/SOFR+0.25%	1.G FE		18,263,328	17,795,159	01/04/2023	11/15/2049	Interest Rate Swap				276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC	1.G FE	18,263,328	17,795,159
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		9,499,721	8,212,235	01/04/2023	01/10/2048	Interest Rate Swap				202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	2.A FE	9,499,721	8,212,235
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		6,845,119	4,004,392	01/04/2023	04/15/2050	Interest Rate Swap				30161N-AY-7	EXELON CORP	2.B FE	6,845,119	4,004,392
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.E FE		3,544,826	3,530,562	01/04/2023	09/15/2047	Interest Rate Swap				685772-CQ-0	NORTHERN STATES POWER CO	1.E FE	3,544,826	3,530,562
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		6,022,131	3,353,376	01/04/2023	10/15/2049	Interest Rate Swap				092113-AS-8	BLACK HILLS CORP	2.A FE	6,022,131	3,353,376
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		5,725,214	4,939,086	01/04/2023	03/15/2048	Interest Rate Swap				114259-AQ-7	BROOKLYN UNION GAS CO	2.A FE	5,725,214	4,939,086
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		22,293,609	18,172,714	01/04/2023	11/14/2048	Interest Rate Swap				00287Y-BD-0	ABBVIE INC	2.A FE	22,293,609	18,172,714
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		8,619,774	7,314,174	01/04/2023	02/15/2048	Interest Rate Swap				31428X-BQ-8	FEDEX CORP	2.B FE	8,619,774	7,314,174
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G FE		8,488,441	5,188,961	01/04/2023	09/21/2048	Interest Rate Swap				45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	1.G FE	8,488,441	5,188,961
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		9,801,876	6,674,091	01/04/2023	02/01/2049	Interest Rate Swap				559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP	2.A FE	9,801,876	6,674,091
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		8,149,408	7,043,798	01/04/2023	09/06/2049	Interest Rate Swap				05526D-BK-0	BAT CAPITAL CORP	2.B FE	8,149,408	7,043,798
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G FE		9,761,972	7,110,777	01/04/2023	12/15/2047	Interest Rate Swap				05723K-AF-7	BAKER HUGHES HOLDINGS LLC	1.G FE	9,761,972	7,110,777
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		12,615,661	6,492,535	01/04/2023	09/23/2049	Interest Rate Swap				46115H-BN-6	INTESA SANPAOLO SPA	2.B FE	12,615,661	6,492,535
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.F FE		9,632,058	6,831,304	01/04/2023	03/15/2049	Interest Rate Swap				911312-BQ-8	UNITED PARCEL SERVICE INC	1.F FE	9,632,058	6,831,304
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		9,855,555	6,885,188	01/04/2023	09/01/2047	Interest Rate Swap				15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORP	2.A FE	9,855,555	6,885,188
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.C FE		5,541,086	3,034,036	01/04/2023	08/15/2049	Interest Rate Swap				37940X-AC-6	GLOBAL PAYMENTS INC	2.C FE	5,541,086	3,034,036
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		4,866,317	2,696,488	01/04/2023	03/01/2050	Interest Rate Swap				025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC	2.B FE	4,866,317	2,696,488
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		4,553,063	3,839,163	01/04/2023	03/15/2051	Interest Rate Swap				85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	2.B FE	4,553,063	3,839,163
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		7,613,982	6,096,288	01/04/2023	05/01/2049	Interest Rate Swap				03836W-AC-7	ESSENTIAL UTILITIES INC	2.B FE	7,613,982	6,096,288

S105.1

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G FE		7,688,157	6,309,125	01/04/2023	11/01/2049	Interest Rate Swap				20030N-CE-9	COMCAST CORP	1.G FE	7,688,157	6,309,125
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.A FE		4,234,250	3,588,086	01/04/2023	11/30/2048	Interest Rate Swap				260543-CR-2	DOW CHEMICAL CO	2.A FE	4,234,250	3,588,086
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		7,599,095	6,386,734	01/04/2023	06/25/2048	Interest Rate Swap				07274N-AQ-6	BAYER US FINANCE II LLC	2.B FE	7,599,095	6,386,734
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	1.G FE		5,036,939	4,702,971	01/04/2023	03/15/2051	Interest Rate Swap				875127-BJ-0	TAMPA ELECTRIC CO	1.G FE	5,036,939	4,702,971
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301- 280301/SOFR+0.245%	2.B FE		9,673,735	9,563,427	01/04/2023	05/15/2050	Interest Rate Swap				824348-BM-7	SHERWIN-WILLIAMS CO	2.B FE	9,673,735	9,563,427
999999999 - Totals				627,324,886	334,528,012	XXX	XXX	XXX		(118,122,718)	XXX	XXX	XXX	XXX	627,324,886	452,650,730

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions.....					48	627,324,885			48	627,324,885
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory					48	627,324,885			48	627,324,885

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.....	(38,276,849)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,962,330
3. Total (Line 1 plus Line 2)	(36,314,519)
4. Part D, Section 1, Column 6	188,422,284
5. Part D, Section 1, Column 7	(224,736,804)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
Fair Value Check	
7. Part A, Section 1, Column 16	135,570,649
8. Part B, Section 1, Column 13	1,962,330
9. Total (Line 7 plus Line 8)	137,532,979
10. Part D, Section 1, Column 9	362,280,207
11. Part D, Section 1, Column 10	(224,747,228)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
Potential Exposure Check	
13. Part A, Section 1, Column 21	139,957,103
14. Part B, Section 1, Column 20	725,527
15. Part D, Section 1, Column 12	140,682,630
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	377,981,538	79,166,005
2. Cost of cash equivalents acquired	3,548,586,000	5,201,134,319
3. Accrual of discount	483,703	
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,857,054,187	4,902,318,786
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)	69,997,054	377,981,538
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	69,997,054	377,981,538

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, 2023 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								
55422#AB6	VARIOUS		US		09/18/2023	7.500	48,159		2,552,080
BGA14GR05	VARIOUS		US		09/18/2023	7.500	47,439		2,513,936
BGA14HQB7	VARIOUS		US		08/07/2023	5.750	97,859		965,506
BGA14HQ05	VARIOUS		US		09/15/2023	8.500	17,435		150,105
BGA153MB1	VARIOUS		US		09/25/2023	5.000	881,089		121,551,836
BGA153MK1	VARIOUS		US		09/25/2023	8.250	535,397		19,559,927
BGA153M08	VARIOUS		US		09/18/2023	5.000	331,336		101,645,936
BGA153MS4	VARIOUS		US		09/18/2023	8.250	399,996		16,940,069
BGA154QP4	VARIOUS		US		09/25/2023	5.000	168,982		14,917,338
BGA154UL8	VARIOUS		US		09/25/2023	8.250	75,168		2,420,601
BGA154ZF6	VARIOUS		US		09/25/2023	5.000	328,616		13,645,977
BGA1551S2	VARIOUS		US		09/25/2023	8.250	93,532		2,178,634
BGA155335	VARIOUS		US		09/18/2023	5.000	327,214		34,051,477
BGA155343	VARIOUS		US		09/18/2023	8.250	163,949		5,582,674
BGA1553Y7	VARIOUS		US		09/25/2023	8.250	166,342		5,159,505
BGA1555T6	VARIOUS		US		09/25/2023	5.000	402,644		31,462,455
0399999. Mortgages in good standing - Residential mortgages-all other							4,085,157		375,298,056
5300220A1	Salt Lake City		UT		09/08/2023	3.500	64,163		36,673,614
5300221A0	San Jose		CA		09/08/2023	3.510	643,075		44,885,454
5300222A9	Anaheim		CA		09/08/2023	3.510	482,555		39,609,485
5300224	San Diego		CA		09/13/2023	5.690	149,759		2,138,697
5300226	Salt Lake City		UT		09/21/2023	5.660	512,306		5,548,608
0599999. Mortgages in good standing - Commercial mortgages-all other							1,851,857		128,855,858
0899999. Total Mortgages in good standing							5,937,014		504,153,914
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							5,937,014		504,153,914

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805161908	Decatur	GA		11/14/2016		177,047						177,047	177,047			
805151289	San Pedro	CA		03/19/2015		38,353			26		26	38,378	38,378			
805172228	Mesa	AZ		12/11/2017		50,772						50,772	50,772			
805151297	Santa Clara	CA		03/19/2015		50,217			4		4	50,221	50,221			
805151313	Vancouver	WA		03/19/2015		33,001			22		22	33,023	33,023			
805151305	Vancouver	WA		03/19/2015		28,530			19		19	28,549	28,549			
805151370	Dallas	TX		07/10/2015		203,475			11		11	203,486	203,486			
805172384	Skokie	IL		02/21/2018		57,495		2,691			2,691	60,186	60,186			
805161718	Brownstown	MI		09/15/2016		295,595			52		52	295,647	295,647			
805181179	San Antonio	TX		04/24/2018		97,925						97,925	97,925			

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
805143336	Vancouver	WA		01/06/2012		104,773		(1,603)			(1,603)		103,169	103,169		
805143310	Tempe	AZ		10/31/2011		147,087		(435)			(435)		146,653	146,653		
805143369	Plymouth	MN		04/02/2012		79,933		1,055			1,055		80,988	80,988		
805151008	Costa Mesa	CA		03/19/2015		18,861		13			13		18,873	18,873		
805143351	Ankeny	IA		04/18/2013		85,823		3,609			3,609		89,432	89,432		
805181310	New Castle	PA		07/13/2018		44,192							44,192	44,192		
805161882	Homewood	AL		10/03/2016		124,718		3			3		124,721	124,721		
805181328	Hermitage	PA		07/13/2018		54,390							54,390	54,390		
805143476	Ankeny	IA		03/05/2012		17,667		899			899		18,565	18,565		
805151727	Bellevue	WA		10/09/2015		21,391							21,391	21,391		
80515128A	San Pedro	CA		08/30/2018		16,509		9			9		16,518	16,518		
805162138	Austin	TX		11/02/2016		93,245							93,245	93,245		
5300070	Conway	AR		12/04/2019		197,276		1			1		197,277	197,277		
5300071	Conway	AR		12/05/2019		451,842		2			2		451,844	451,844		
805181989	Indian Land	SC		08/28/2018		60,137							60,137	60,137		
80515129A	Santa Clara	CA		08/30/2018		8,643		5			5		8,648	8,648		
805151461	Bonita Springs	FL		07/30/2015		79,292							79,292	79,292		
805142478	Chattanooga	TN		03/11/2015		51,667							51,668	51,668		
805142486	Goodlettsville	TN		03/12/2015		91,051							91,051	91,051		
805142452	West Covina	CA		02/04/2015		47,607							47,607	47,607		
805171113	Manhattan Beach	CA		03/02/2017		189,065							189,065	189,065		
80515100A	Costa Mesa	CA		08/30/2018		6,044							6,044	6,044		
805151990	Lexington	KY		12/14/2015		258,332							258,332	258,332		
805195112	Los Angeles	CA		09/06/2017		62,998							62,998	62,998		
805195054	Alhambra	CA		06/23/2017		57,348							57,348	57,348		
80515130A	Vancouver	WA		08/30/2018		6,966		3			3		6,969	6,969		
805195096	Vancouver	WA		08/10/2017		45,988		3			3		45,992	45,992		
805162419	Luterville	MD		02/28/2017		86,198							86,198	86,198		
805162385	Hamilton Township	NJ		12/29/2016		57,837							57,837	57,837		
805162328	Dallas	TX		12/09/2016		69,472							69,472	69,472		
805195161	Ashburn	VA		12/21/2018		34,938		17			17		34,955	34,955		
805162351	Nashville	TN		01/18/2017		130,147							130,147	130,147		
80515131A	Vancouver	WA		08/30/2018		8,914		5			5		8,919	8,919		
805195153	Tampa	FL		12/14/2018		52,641		(42)			(42)		52,600	52,600		
805143138	Durango	CO		07/20/2006		437,931		(16,411)			(16,411)		421,519	421,519		
805143294	Berkeley	CA		06/30/2011		189,064		4,114			4,114		193,178	193,178		
805181047	Portland	OR		03/12/2018		56,217							56,217	56,217		
805143286	Madison	WI		09/01/2011		22,522		325			325		22,847	22,847		
805182383	Delray Beach	FL		12/17/2018		32,795							32,795	32,795		
5300003	Irving	TX		10/02/2017		101,230							101,230	101,230		
805152162	Tuscaloosa	AL		12/16/2015		86,223							86,223	86,223		
805161320	Santa Monica	CA		06/01/2016		175,465							175,465	175,465		
805161387	Seattle	WA		06/28/2016		121,693		1			1		121,694	121,694		
BGA154ZF6	VARIOUS	US		09/11/2023		29,780		(8)			(8)		31,270	31,270		
BGA154QP4	VARIOUS	US		09/05/2023		286,528		(74)			(74)		296,882	296,882		
BGA153M08	VARIOUS	US		09/11/2023		969,305		3			3		994,042	994,042		
BGA153MB1	VARIOUS	US		09/11/2023		1,298,564		17			17		1,386,281	1,386,281		
BGA1555T6	VARIOUS	US		09/11/2023		951,523		(289)			(289)		1,011,216	1,011,216		

STATEMENT AS OF SEPTEMBER 30, 2023 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
BGA155335	VARIOUS	US		09/11/2023		981,238		(250)			(250)		1,016,261	1,016,261			
0299999. Mortgages with partial repayments						9,635,482		(6,206)			(6,206)		9,848,893	9,848,893			
0599999 - Totals						9,635,482		(6,206)			(6,206)		9,848,893	9,848,893			

STATEMENT AS OF SEPTEMBER 30, 2023 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									
BGA0VA-UJ-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R		10/23/2020		35,963				0.000
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R		12/08/2020		332,310				0.000
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R		04/28/2021		277,787				0.000
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R		08/27/2021		199,115				0.000
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		US	BLUE EAGLE 2022-1A TRANCHE R		01/12/2022		16,763				0.000
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		US	BLUE EAGLE 2022-1D TRANCHE R		01/12/2022		78,575				0.000
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R		01/12/2022		27,500				0.000
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		US	BLUE EAGLE 2022-1B TRANCHE R		01/12/2022		114,926				0.000
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R		04/04/2022		49,700				0.000
BGA130-RF-5	BLUE EAGLE 2022-1E TRANCHE R		US	BLUE EAGLE 2022-1E TRANCHE R		07/25/2022		98,088				0.000
BGA12W-VN-4	BLUE EAGLE 2022-1F TRANCHE R		US	BLUE EAGLE 2022-1F TRANCHE R		08/03/2022		43,225				0.000
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated								1,273,951				XXX
6099999. Total - Unaffiliated												XXX
6199999. Total - Affiliated								1,273,951				XXX
6299999 - Totals								1,273,951				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 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
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Capital Distribution	10/28/2018	09/13/2023	70,723						70,723	70,723					
1999999. Joint Venture Interests - Common Stock - Unaffiliated								70,723					70,723	70,723					
BGA0VA-UJ-5	BLUE EAGLE 2020-1B CLASS R		US	BLUE EAGLE 2020-1B CLASS R	10/23/2020	07/17/2023	144,265						150,000	150,000				44,717	
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R	12/08/2020	07/17/2023	1,027,316		2			2	(1,494)	1,917,460	2,022,600	105,140	105,140	307,171	
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R	04/28/2021	07/17/2023	302,098	1,260				1,260	102	612,383	645,235	32,853	32,853	82,754	
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R	08/27/2021	07/17/2023	458,975	8,904				8,904	(7,424)	918,659	977,164	58,505	58,505	129,571	
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		GBR	BLUE EAGLE 2021-2A CLASS R	07/08/2021	07/17/2023	10,220					730		22,166	23,221	1,055		3,073	
BGA0ZG-DM-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)		US	DUBLIN ASSET HOLDINGS 3 B (AVOLON)	11/10/2021	09/15/2023	137,512							137,512	137,512				
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021	09/27/2023	18,196							21,139	21,139			12,655	
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		US	BLUE EAGLE 2022-1B TRANCHE R	01/12/2022	09/15/2023	28,535							34,039	34,039			7,905	
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R	01/12/2022	09/15/2023	42,212							47,765	47,765			13,157	
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		US	BLUE EAGLE 2022-1D TRANCHE R	01/12/2022	09/15/2023	15,980							18,561	18,561			4,484	
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R	04/04/2022	09/15/2023	11,043							42,240	42,240			11,719	

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

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							
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated								2,196,350	10,165	2			10,167	(8,087)	3,921,924	4,119,477	197,553		197,553	617,206
6099999. Total - Unaffiliated								70,723							70,723	70,723				
6199999. Total - Affiliated								2,196,350	10,165	2			10,167	(8,087)	3,921,924	4,119,477	197,553		197,553	617,206
6299999 - Totals								2,267,073	10,165	2			10,167	(8,087)	3,992,647	4,190,200	197,553		197,553	617,206

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
167486-HM-4	CHICAGO ILL		08/07/2023	Direct		251,442	255,000	1,583	2.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						251,442	255,000	1,583	XXX
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		08/07/2023	Direct		4,267,382	3,824,500	48,373	1.C FE
54627R-AM-2	LASGOV 2022 A A2 - ABS		08/07/2023	JP Morgan Securities Inc.		4,104,008	4,275,000	2,953	1.A FE
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		08/07/2023	Direct		5,225,885	4,973,000	75,304	1.G FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,597,276	13,072,500	126,631	XXX
025816-DA-4	AMERICAN EXPRESS CO		08/07/2023	CREDIT SUISSE SECURITIES		2,802,401	3,000,000	1,473	1.F FE
037833-CD-0	APPLE INC		08/10/2023	Direct		3,061,764	3,600,000	2,214	1.B FE
097023-BS-3	BOEING CO		08/07/2023	Direct		276,347	400,000	1,950	2.C FE
12626P-AF-0	GRH AMERICA INC		08/07/2023	Direct		2,121,849	2,046,000	40,738	2.A FE
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP		08/07/2023	Bank of New York Mellon		3,848,886	5,000,000	34,543	2.A FE
20030N-BU-4	COMCAST CORP		08/07/2023	Direct		292,062	400,000	831	1.G FE
22966R-AJ-5	CUBESMART LP		08/07/2023	Amherst Pierpont Securities		3,956,192	5,000,000	59,722	2.B FE
240019-BV-0	DAYTON POWER AND LIGHT CO		08/07/2023	Direct		1,168,916	1,550,000	8,844	2.A FE
29670G-AE-2	ESSENTIAL UTILITIES INC		08/07/2023	MERRILL LYNCH PIERCE FENNER SMITH INC		901,047	1,350,000	14,074	2.B FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		08/07/2023	Morgan Stanley		3,963,615	5,200,000	37,946	1.G FE
45866F-AX-2	INTERCONTINENTAL EXCHANGE INC		07/11/2023	J.P. MORGAN SECURITIES INC.		2,313,651	2,466,000	8,816	1.G FE
478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LL		08/07/2023	Direct		2,306,220	2,437,464	6,891	1.C FE
552081-AM-3	LYONDELLBASELL INDUSTRIES NV		07/11/2023	GS GA		5,904,384	7,440,000	129,038	2.B FE
584918-BM-5	MICROSOFT CORP		09/29/2023	Direct		453,577	500,000	9,632	1.A FE
63111X-AB-7	NASDAQ INC		08/07/2023	MERRILL LYNCH PIERCE FENNER SMITH INC		1,206,807	1,825,000	16,311	2.B FE
641062-AN-4	NESTLE HOLDINGS INC		09/29/2023	Direct		808,524	1,000,000	556	1.D FE
67066G-AH-7	NVIDIA CORP		08/07/2023	DEUTSEC		1,009,534	1,300,000	15,925	1.F FE
853254-AN-0	STANDARD CHARTERED PLC	C	07/11/2023	GS GA		9,943,066	11,040,000	183,540	2.B FE
957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC		08/07/2023	Direct		206,975	210,000	738	1.F FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,545,816	55,764,464	573,780	XXX
00198#-AA-6	ACXPROP IV-A, LLC, Series 1 C - ABS		09/18/2023	RESIDENTIAL		96,595	96,595		5.B Z
00198#-AB-4	ACXPROP IV-A, LLC, Series 2 C - ABS		09/25/2023	RESIDENTIAL		96,648	96,648		5.B Z
00200#-AA-2	ACXPROP III, LLC, Series 1 C - ABS		09/25/2023	RESIDENTIAL		43,930	43,930		5.B Z
00200#-AB-0	ACXPROP III, LLC, Series 2 C - ABS		09/25/2023	RESIDENTIAL		52,401	52,401		5.B Z
00200*-AA-6	ACXPROP II, LLC, SERIES 1 - C - ABS		09/18/2023	RESIDENTIAL		244,640	244,640		5.B Z
00200*-AB-4	ACXPROP II, LLC, Series 2 C - ABS		09/25/2023	RESIDENTIAL		319,073	319,073		5.B Z
002010-AA-3	ACXProp IV-B Series 1 - C - ABS		09/15/2023	RESIDENTIAL		9,051	9,051		5.B Z
095400-AA-4	BLUE EAGLE 2020-1B CLASS A		08/29/2023	CREDIT		142,406	142,406		1.A PL
095400-AB-2	BLUE EAGLE 2020-1B CLASS B		08/29/2023	CREDIT		35,175	35,175		1.C PL
095400-AC-0	BLUE EAGLE 2020-1B CLASS C		08/29/2023	CREDIT		18,244	18,244		1.F PL
095400-AD-8	BLUE EAGLE 2020-1B CLASS D		08/29/2023	CREDIT		14,700	14,700		2.B PL
095400-AE-6	BLUE EAGLE 2020-1B CLASS E		08/29/2023	CREDIT		16,013	16,013		3.B PL
09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		09/28/2023	CREDIT		732,625	728,980		1.A PL
09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		09/28/2023	CREDIT		167,893	167,058		1.C PL
09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		09/28/2023	CREDIT		144,999	144,277		1.F PL
09544*-AD-6	BLUE EAGLE 2021-3A CLASS D		09/28/2023	CREDIT		98,210	98,716		2.B PL
09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		09/28/2023	CREDIT		103,789	103,272		3.B PL
095440-AA-0	BLUE EAGLE 2021-3B CLASS A		09/28/2023	CREDIT		525,139	522,023		1.A PL
095440-AB-8	BLUE EAGLE 2021-3B CLASS B		09/28/2023	CREDIT		120,344	119,630		1.C PL
095440-AC-6	BLUE EAGLE 2021-3B CLASS C		09/28/2023	CREDIT		103,934	103,317		1.F PL

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STATEMENT AS OF SEPTEMBER 30, 2023 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
09544@-AD-4	BLUE EAGLE 2021-3B CLASS D		09/28/2023	CREDIT		71,113	70,691		2.B PL
09544@-AE-2	BLUE EAGLE 2021-3B CLASS E		09/28/2023	CREDIT		74,395	73,953		3.B PL
09545#-AA-7	BLUE EAGLE 2022-1B TRANCHE A		08/08/2023	CREDIT		194,413	194,413		1.A PL
09545#-AB-5	BLUE EAGLE 2022-1B TRANCHE B		08/08/2023	CREDIT		56,625	56,625		1.C PL
09545#-AC-3	BLUE EAGLE 2022-1B TRANCHE C		08/08/2023	CREDIT		26,991	26,991		1.F PL
09545#-AD-1	BLUE EAGLE 2022-1B TRANCHE D		08/08/2023	CREDIT		23,028	23,028		2.B PL
09545#-AE-9	BLUE EAGLE 2022-1B TRANCHE E		08/08/2023	CREDIT		21,518	21,518		3.B PL
09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		09/27/2023	CREDIT		815,532	815,168		1.A PL
09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		09/27/2023	CREDIT		197,637	196,825		1.C PL
09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		09/27/2023	CREDIT		157,410	156,763		1.F PL
09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		09/27/2023	CREDIT		124,179	123,669		2.B PL
09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		09/27/2023	CREDIT		118,932	118,443		3.B PL
09545@-AA-9	BLUE EAGLE 2022-1A TRANCHE A		07/26/2023	CREDIT		57,094	57,094		1.A PL
09545@-AB-7	BLUE EAGLE 2022-1A TRANCHE B		07/26/2023	CREDIT		17,156	17,156		1.C PL
09545@-AC-5	BLUE EAGLE 2022-1A TRANCHE C		07/26/2023	CREDIT		8,269	8,269		1.F PL
09545@-AD-3	BLUE EAGLE 2022-1A TRANCHE D		07/26/2023	CREDIT		6,413	6,413		2.B PL
09545@-AE-1	BLUE EAGLE 2022-1A TRANCHE E		07/26/2023	CREDIT		6,806	6,806		3.B PL
09546#-AA-6	BLUE EAGLE 2022-1E TRANCHE A		08/29/2023	CREDIT		390,875	390,875		1.A PL
09546#-AB-4	BLUE EAGLE 2022-1E TRANCHE B		08/29/2023	CREDIT		98,825	98,825		1.C PL
09546#-AC-2	BLUE EAGLE 2022-1E TRANCHE C		08/29/2023	CREDIT		50,888	50,888		1.F PL
09546#-AD-0	BLUE EAGLE 2022-1E TRANCHE D		08/29/2023	CREDIT		50,150	50,150		2.B PL
09546#-AE-8	BLUE EAGLE 2022-1E TRANCHE E		08/29/2023	CREDIT		48,675	48,675		3.B PL
09546@-AA-8	BLUE EAGLE 2022-1D TRANCHE A		07/26/2023	CREDIT		88,813	88,813		1.A PL
09546@-AB-6	BLUE EAGLE 2022-1D TRANCHE B		07/26/2023	CREDIT		26,688	26,688		1.C PL
09546@-AC-4	BLUE EAGLE 2022-1D TRANCHE C		07/26/2023	CREDIT		12,863	12,863		1.F PL
09546@-AD-2	BLUE EAGLE 2022-1D TRANCHE D		07/26/2023	CREDIT		9,975	9,975		2.B PL
09546@-AE-0	BLUE EAGLE 2022-1D TRANCHE E		07/26/2023	CREDIT		10,588	10,588		3.B PL
09547#-AA-5	BLUE EAGLE 2022-1F TRANCHE A		08/29/2023	CREDIT		172,250	172,250		1.A PL
09547#-AB-3	BLUE EAGLE 2022-1F TRANCHE B		08/29/2023	CREDIT		43,550	43,550		1.C PL
09547#-AC-1	BLUE EAGLE 2022-1F TRANCHE C		08/29/2023	CREDIT		22,425	22,425		1.F PL
09547#-AD-9	BLUE EAGLE 2022-1F TRANCHE D		08/29/2023	CREDIT		22,100	22,100		2.B PL
09547#-AE-7	BLUE EAGLE 2022-1F TRANCHE E		08/29/2023	CREDIT		21,450	21,450		3.B PL
14152@-AA-3	CARDINAL AIR 2022-1 CLASS A		09/21/2023	INFINITY		472,152	472,152		1.F PL
14152@-AB-1	CARDINAL AIR 2022-1 CLASS B		09/21/2023	INFINITY		24,850	24,850		2.B PL
14152@-AC-9	CARDINAL AIR 2022-1 CLASS C		09/21/2023	INFINITY		31,063	31,063		3.B PL
14152@-AD-7	CARDINAL AIR 2022-1 CLASS D		09/21/2023	INFINITY		43,488	43,488		4.B PL
55423*-AA-1	MCH PropCo 4 Series 1- C - ABS		09/18/2023	RESIDENTIAL		29,132	29,132		5.C Z
55423*-AB-9	MCH PROPCO 4 SERIES 2- C - ABS		09/18/2023	RESIDENTIAL		28,694	28,694		5.C Z
1509999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates					6,749,805	6,749,462		XXX
2509999997	Total - Bonds - Part 3					67,161,339	75,841,426	701,994	XXX
2509999998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
2509999999	Total - Bonds					67,161,339	75,841,426	701,994	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

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini- strative Symbol
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						67,161,339	XXX	701,994	XXX

STATEMENT AS OF SEPTEMBER 30, 2023 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 Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value							
268317-AT-1	ELECTRICITE DE FRANCE SA	C	09/25/2023	Direct		6,172,111	7,700,000	6,346,802		6,429		6,429		6,353,231		(181,120)	(181,120)	196,778	09/21/2048	2.A FE	
0309999999 Subtotal - Bonds - All Other Governments										6,172,111	7,700,000	6,346,802	6,429	6,429	6,353,231		(181,120)	(181,120)	196,778	XXX	XXX
207726-F4-5	CONNECTICUT ST		09/29/2023	Direct		6,934,600	6,783,000	7,844,946	7,571,316		(52,556)		(52,556)	7,518,760		(584,160)	(584,160)	412,237	03/15/2032	1.D FE	
0509999999 Subtotal - Bonds - U.S. States, Territories and Possessions										6,934,600	6,783,000	7,844,946	7,571,316	(52,556)	7,518,760	(584,160)	(584,160)	412,237	XXX	XXX	
167486-HM-4	CY CHAMP PUB UTIL DIST TEX		09/25/2023	Direct		2,908,333	3,040,000	2,785,458	2,601,937		6,614		6,614	2,859,993		48,340	48,340	427,539	01/01/2036	2.B FE	
0709999999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions										2,908,333	3,040,000	2,785,458	2,601,937	6,614	6,614	48,340	48,340	427,539	XXX	XXX	
167725-AC-4	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		09/29/2023	Direct		4,133,580	3,824,500	4,267,382			(1,981)		(1,981)	4,265,401		(131,821)	(131,821)	86,485	12/01/2040	1.C FE	
544445-V5-5	LOS ANGELES CALIF DEPT ARPTS ARPT REV		09/29/2023	Direct		18,417	20,000	18,820			84		84	18,940		(523)	(523)	523	05/15/2040	1.A FE	
54627R-AM-2	LASGOV 2022 A A2 - ABS		09/29/2023	Direct		4,012,229	4,275,000	4,104,008			3,905		3,905	4,107,914		(95,684)	(95,684)	28,549	02/01/2033	1.A FE	
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		09/29/2023	Direct		5,062,829	4,973,000	5,225,885			(1,001)		(1,001)	5,224,884		(162,055)	(162,055)	123,059	11/15/2039	1.G FE	
73358W-YQ-2	PORT AUTH N Y & N J		09/25/2023	Direct		1,255,622	1,385,000	1,220,060			916		916	1,220,977		34,645	34,645	62,917	10/15/2065	1.D FE	
0909999999 Subtotal - Bonds - U.S. Special Revenues										14,482,677	14,477,500	14,836,155	1,923	1,923	14,838,116	(355,438)	(355,438)	301,533	XXX	XXX	
00432C-BJ-9	ACCS 2004-A A4 - ABS		09/19/2023	Call @ 100.00		400,000	400,000	392,265	400,000					400,000				17,597	07/01/2039	1.C FE	
025816-DA-4	AMERICAN EXPRESS CO		09/29/2023	Direct		2,684,198	3,000,000	2,802,401			2,209		2,209	2,804,610		(120,412)	(120,412)	20,627	08/03/2033	1.F FE	
04923F-AD-4	ATLAS_X RR		07/17/2023	Direct		2,260,778	2,260,778	2,260,778	2,260,778					2,260,778				91,288	01/15/2031	2.C PL	
06051G-HA-0	BANK OF AMERICA CORP		09/25/2023	Direct		990,175	1,300,000	958,711			5,458		5,458	964,169		26,006	26,006	60,133	01/23/2049	1.G FE	
06406R-AR-8	BANK OF NEW YORK MELLON CORP		09/29/2023	Direct		925,427	1,200,000	1,199,556			32		32	1,199,669		(274,242)	(274,242)	23,155	01/28/2031	1.F FE	
12464Y-AC-3	CBASS 2007-CB5 A3 - RMBS		09/25/2023	Paydown		71,225	71,225	54,354	52,413		18,812		18,812	71,225				1,350	04/25/2037	1.A FM	
12626P-AF-0	CRH AMERICA INC		09/25/2023	Direct		8,267,759	8,184,000	8,077,442	8,111,614		3,478		3,478	8,115,092		152,667	152,667	494,677	10/15/2033	2.A FE	
12640H-HJ-5	CSX CORP		09/29/2023	Direct		469,914	500,000	486,235			1,088		1,088	492,832		(22,919)	(22,919)	20,478	03/01/2028	1.G FE	
14040H-CJ-2	CAPITAL ONE FINANCIAL CORP		09/29/2023	Direct		3,677,732	5,000,000	3,848,886			15,710		15,710	3,864,596		(186,863)	(186,863)	53,451	11/02/2032	2.A FE	
161175-BL-7	CHARTER COMMUNICATIONS OPERATING LLC		09/25/2023	Direct		785,764	1,000,000	856,846			1,783		1,783	858,628		(72,865)	(72,865)	48,375	05/01/2047	2.C FE	
16678R-FB-8	CMFC 2006-1 A1 - CMO/RMBS		09/25/2023	Paydown		216,327	277,360	229,576	244,008		(27,681)		(27,681)	216,327				5,395	12/25/2046	1.A FM	
16678Y-AA-0	CMFC 2006-3 A1 - CMO/RMBS		09/25/2023	Paydown		208,552	215,962	232,147	274,582		(20,839)		(20,839)	208,552				4,176	08/25/2047	1.A FM	
16679B-AA-9	CMFC 2007-2 A1 - CMO/RMBS		09/25/2023	Paydown		83,997	101,610	97,358	110,127		(13,362)		(13,362)	83,997				1,631	05/25/2048	1.A FM	
224044-BR-7	COX COMMUNICATIONS INC		09/25/2023	Direct		4,810,302	5,000,000	4,986,605	4,990,561		316		316	4,990,877		(180,575)	(180,575)	263,375	12/01/2036	2.B FE	
22968R-AJ-5	CUBESMART LP		09/25/2023	Direct		3,852,396	5,000,000	3,956,192			13,008		13,008	3,969,200		(116,804)	(116,804)	76,389	02/15/2032	2.B FE	
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		09/25/2023	Paydown		49,619	54,774	44,095	44,730		5,622	733	4,889	49,619				1,321	10/25/2047	1.A FM	
28165R-AB-8	EDVES 161 B - ABS		09/25/2023	Paydown		849,339	849,339	753,955	850,103		(764)		(764)	849,339				36,338	10/26/2037	1.A FE	
28336L-BH-1	KINDER MORGAN INC		09/25/2023	Direct		1,425,747	1,400,000	1,475,904			(1,043)		(1,043)	1,474,861		(49,114)	(49,114)	63,482	02/15/2037	2.B FE	
28370T-AF-6	KINDER MORGAN ENERGY PARTNERS LP		09/25/2023	Direct		720,469	900,000	753,812			1,497		1,497	755,309		(34,840)	(34,840)	16,920	11/01/2042	2.B FE	
29273R-AJ-8	ENERGY TRANSFER LP		09/25/2023	Direct		3,716,328	3,500,000	4,064,015	3,944,736		(12,971)		(12,971)	3,931,766		(215,438)	(215,438)	323,750	07/01/2038	2.C FE	
294429-AG-0	EQUIFAX INC		09/29/2023	Direct		5,105,784	5,070,000	5,886,922	5,699,744		(21,720)		(21,720)	5,678,024		(572,240)	(572,240)	441,653	07/01/2037	2.B FE	
33773B-AR-9	FISERV INC		09/29/2023	Direct		515,701	550,000	541,761			619		619	545,469		(29,767)	(29,767)	22,972	10/01/2028	2.B FE	
362341-Z3-6	GSA 2006-1 A2 - RMBS		09/25/2023	Paydown		89,580	89,580	51,128	33,464		56,115		56,115	89,580				713	01/25/2036	1.A FM	
38141G-FD-1	GOLDMAN SACHS GROUP INC		09/25/2023	Direct		16,015,238	15,515,000	16,301,718	8,813,149		(14,370)		(14,370)	16,202,485		(187,247)	(187,247)	793,558	10/01/2037	2.B FE	
41161P-A8-6	HVMTL 2006-1 21A - CMO/RMBS		09/19/2023	Paydown		30,190	29,295	26,301	26,301		3,889		3,889	30,190				663	03/19/2036	3.B FM	
41161X-AC-0	HVMTL 2006-9 2AA - RMBS		09/19/2023	Paydown		190,164	194,246	157,575	157,401		33,056	293	32,763	190,164				5,196	11/19/2036	1.A FM	
41164L-AA-7	HVMTL 2007-2 11A - RMBS		09/25/2023	Paydown		247,811	247,811	192,178	208,023		55,633	15,845	39,788	247,811				4,239	04/27/2037	1.A FM	
43741B-AC-3	HMBT 2007-1 2A1 - CMO/RMBS		09/01/2023	Paydown		44,783	44,783	37,403	38,559		7,588	1,364	6,224	44,783				1,165	04/25/2047	1.A FM	
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		09/25/2023	Paydown		46,206	37,985	29,221	31,070		15,137		15,137	46,206				1,075	11/25/2046	1.A FM	
45868F-AN-4	INTERCONTINENTAL EXCHANGE INC		09/29/2023	Direct		3,800,967	5,200,000	3,963,615			15,579		15,579	3,979,195		(178,228)	(178,228)	51,841	09/15/2032	1.G FE	
46625H-LL-2	JPMORGAN CHASE & CO		09/25/2023	Direct		2,120,706	2,400,000	2,033,949			6,803		6,803	2,040,752		79,954	79,954	148,995	06/01/2045	1.G FE	
49446R-AM-1	KIMCO REALTY OP LLC		09/25/2023	Direct		371,263	500,000	358,428			2,567		2,567	360,995			10,268	20,896	04/01/2045	2.A FE	

STATEMENT AS OF SEPTEMBER 30, 2023 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 Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol								
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value															
..494550-AW-6	KINDER MORGAN ENERGY PARTNERS LP		09/29/2023	Direct		7,208,401	7,000,000	7,955,060	7,745,520				(23,721)		(23,721)		7,721,799		(513,399)	(513,399)		586,503	01/15/2038	2.B FE					
..525226-AN-6	LXS 2006-12N 2AA - RMBS		09/25/2023	Paydown		34,942	34,942	26,665	30,728				4,214		4,214		34,942					.888	08/25/2046	1.A FM					
..52523Y-AC-8	LXS 2006-19 A3 - RMBS		09/25/2023	Paydown		47,556	47,556	35,548	40,154				7,402		7,402		47,556							12/25/2047	2.C FM				
..52524Y-AC-7	LXS 2007-12N 1AA - RMBS		09/25/2023	Paydown		136,921	136,921	114,431	126,311				10,610		10,610		136,921					3,496	07/25/2047	1.A FM					
..552081-AM-3	LYONDELLBASELL INDUSTRIES NV		09/25/2023	Direct		1,658,854	2,170,000	1,722,112					1,129		1,129		1,723,241		(64,387)	(64,387)		58,266	02/26/2055	2.B FE					
..63543V-AE-3	NCSLT 2006-3 A5 - ABS		09/25/2023	Paydown		486,914	486,914	286,062	423,841				63,073		63,073		486,914					17,107	10/27/2031	4.B FE					
..65537K-AA-8	NHEL1 2007-1 2A - RMBS		09/25/2023	Paydown		157,897	157,897	156,344	163,697				2,076		7,877		157,897		(49,745)	(49,745)		4,257	02/25/2037	1.A FM					
..655844-AF-5	NORFOLK SOUTHERN CORP		09/29/2023	Direct		499,399	490,000	550,230					(1,085)		(1,085)		549,145					14,202	05/01/2027	2.A FE					
..666807-BN-1	NORTHROP GRUMMAN CORP		09/29/2023	Direct		504,792	550,000	512,930					2,993		2,993		530,916		(26,124)	(26,124)		21,549	01/15/2028	2.A FE					
..670346-AH-8	NUCOR CORP		09/29/2023	Direct		5,178,265	5,000,000	5,496,655	5,379,389				(12,392)		(12,392)		5,366,998		(188,733)	(188,733)		264,889	12/01/2037	1.G FE					
..72650R-BA-9	PLAINS ALL AMERICAN PIPELINE LP		09/25/2023	Direct		2,946,121	3,625,000	3,157,082					8,880		8,880		3,165,962		(219,841)	(219,841)		152,461	06/01/2042	2.C FE					
..853254-AK-6	STANDARD CHARTERED PLC	C	09/25/2023	Direct		1,284,389	1,540,000	1,350,811					1,347		1,347		1,352,158		(67,769)	(67,769)		58,041	01/09/2043	2.B FE					
..86364D-AA-8	SARM 2007-7 1A1 - RMBS		09/25/2023	Paydown		25,138	25,138	21,741	22,524				2,614		2,614		25,138					754	08/25/2037	1.A FM					
..863667-AJ-0	STRYKER CORP		09/25/2023	Direct		174,050	200,000	169,763					577		577		170,341					9,507	03/15/2046	2.A FE					
..86765B-AP-4	ENERGY TRANSFER LP		09/25/2023	Direct		2,457,563	2,938,000	2,567,124	2,571,690				6,136		6,136		2,577,826		(120,263)	(120,263)		153,119	04/01/2044	2.C FE					
..88732J-AU-2	TIME WARNER CABLE LLC		09/25/2023	Direct		233,079	250,000	267,970	264,810				(393)		(393)		264,417		(31,337)	(31,337)		13,125	06/15/2039	2.C FE					
..957576-AA-9	WESTERN & SOUTHERN FINANCIAL GROUP INC		09/29/2023	Direct		198,439	210,000	206,975					36		36		207,011		(8,572)	(8,572)		2,482	07/15/2033	1.F FE					
1109999999.Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						88,277,161	94,956,116	91,708,835	53,060,027				226,745		84,071		142,674					91,536,282		(3,259,119)	(3,259,119)		4,478,882	XXX	XXX
..BGA00T-JL-5	CRE WRIGHT CE DEBT - ABS		09/26/2023	Direct		1,102,796	1,102,796	1,102,796	1,102,796								1,102,796								50	02/25/2056	1.F PL		
..001510-AA-3	CRE COACHELLA DEBT - ABS		09/26/2023	Direct		588,552	588,552	588,552	588,552								588,552												
..001510-AB-1	CRE WAPELLO DEBT - ABS		09/26/2023	Direct		2,048,829	2,048,829	2,048,829	2,048,752				.77		.77		2,048,829								.675	12/25/2056	1.F PL		
..047699-AF-6	AAH 2022-1 CLASS A - ABS		09/25/2023	Paydown		1,923,668	1,879,473	1,879,473	1,879,473				44,195		44,195		1,923,668								49,449	10/25/2057	1.G PL		
..095399-AD-9	BLUE_EAGLE_18-1_D (BBB_RATED) - ABS		07/17/2023	Direct		517,448	517,448	517,448	517,448								517,448								37,546	05/23/2034	2.B PL		
..095399-AE-7	BLUE_EAGLE_18-1_E (BB_RATED) - ABS		07/17/2023	Direct		1,695,321	1,695,321	1,695,321	1,695,321								1,695,321								168,316	05/23/2034	3.B PL		
..09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		07/17/2023	Direct		1,141,268	1,140,557	1,082,466	461,079				16		154		1,082,466		58,802					58,802	26,527	04/16/2035	1.A PL		
..09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		07/17/2023	Direct		262,243	262,079	248,815	120,211				2		40		248,815		13,428					13,428	8,065	04/16/2035	1.C PL		
..09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		07/17/2023	Direct		220,610	220,473	209,220	85,162				1		29		209,220		11,390					11,390	7,661	04/16/2035	1.F PL		
..09544*-AD-6	BLUE EAGLE 2021-3A CLASS D		07/17/2023	Direct		151,387	151,293	143,618	66,396				4		.22		143,618		7,769					7,769	6,609	04/16/2035	2.B PL		
..09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		07/17/2023	Direct		158,590	158,491	150,469	72,555				2		.24		150,469		8,121					8,121	9,427	04/16/2035	3.B PL		
..09544*-AA-0	BLUE EAGLE 2021-3B CLASS A		07/17/2023	Direct		953,264	952,670	896,773	396,960				11		(6,298)		896,773		56,492					56,492	22,285	04/16/2035	1.A PL		
..09544*-AB-8	BLUE EAGLE 2021-3B CLASS B		07/17/2023	Direct		216,409	216,274	203,459	102,211				2		(1,622)		203,459		12,950					12,950	6,225	04/16/2035	1.C PL		
..09544*-AC-6	BLUE EAGLE 2021-3B CLASS C		07/17/2023	Direct		184,600	184,485	173,696	73,458				1		(1,166)		173,696		10,904					10,904	6,166	04/16/2035	1.F PL		
..09544*-AD-4	BLUE EAGLE 2021-3B CLASS D		07/17/2023	Direct		126,601	126,522	119,052	57,214				2		(908)		119,052		7,549					7,549	5,319	04/16/2035	2.B PL		
..09544*-AE-2	BLUE EAGLE 2021-3B CLASS E		07/17/2023	Direct		132,963	132,880	125,008	62,669				2		(994)		125,008		7,955					7,955	7,690	04/16/2035	3.B PL		
..09545#-AA-7	BLUE EAGLE 2022-1B TRANCHE A		09/15/2023	Direct		130,169	130,169	130,169	115,584								130,169								6,561	12/15/2034	1.A PL		
..09545#-AB-5	BLUE EAGLE 2022-1B TRANCHE B		09/15/2023	Direct		37,910	37,910	37,910	33,662								37,910								2,048	12/15/2034	1.C PL		
..09545#-AC-3	BLUE EAGLE 2022-1B TRANCHE C		09/15/2023	Direct		18,067	18,067	18,067	16,042								18,067								1,126	12/15/2034	1.F PL		
..09545#-AD-1	BLUE EAGLE 2022-1B TRANCHE D		09/15/2023	Direct		15,410	15,410	15,410	13,683								15,410								1,074	12/15/2034	2.B PL		
..09545#-AE-9	BLUE EAGLE 2022-1B TRANCHE E		09/15/2023	Direct		14,404	14,404	14,404	12,790								14,404								1,443	12/15/2034	3.B PL		
..09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		07/17/2023	Direct		1,230,547	1,229,780	1,165,720	535,520				22		(935)		1,165,778		64,768					64,768	29,744	04/16/2035	1.A PL		
..09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		07/17/2023	Direct		293,605	293,422	278,074	141,356				2		(362)		278,088		15,517					15,517	9,314	04/16/2035	1.C PL		
..09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		07/17/2023	Direct		231,459	231,314	219,201	97,785				2		(223)		219,213		12,246					12,246	8,412	04/16/2035	1.F PL		
..09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		07/17/2023	Direct		181,097	180,984	171,525	80,800				2		(179)		171,535		9,562					9,562	8,099	04/16/2035	2.B PL		
..09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		07/17/2023	Direct		173,382	173,274	164,228	84,369				4		(199)		164,237		9,145					9,145	10,718	04/16/2035	3.B PL		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
..09546*-AA-0	BLUE EAGLE 2022-1C TRANCHE A		09/15/2023	Direct		189,720	189,720	189,720	173,535						189,720				9,927	12/15/2034	1.A PL	
..09546*-AB-8	BLUE EAGLE 2022-1C TRANCHE B		09/15/2023	Direct		55,256	55,256	55,256	50,543						55,256				3,112	12/15/2034	1.C PL	
..09546*-AC-6	BLUE EAGLE 2022-1C TRANCHE C		09/15/2023	Direct		26,321	26,321	26,321	24,074						26,321				1,711	12/15/2034	1.F PL	
..09546*-AD-4	BLUE EAGLE 2022-1C TRANCHE D		09/15/2023	Direct		22,457	22,457	22,457	20,540						22,457				1,632	12/15/2034	2.B PL	
..09546*-AE-2	BLUE EAGLE 2022-1C TRANCHE E		09/15/2023	Direct		20,981	20,981	20,981	19,189						20,981				2,195	12/15/2034	3.B PL	
..09546@-AA-8	BLUE EAGLE 2022-1D TRANCHE A		09/15/2023	Direct		70,940	70,940	70,940	64,610						70,940				2,963	12/15/2034	1.A PL	
..09546@-AB-6	BLUE EAGLE 2022-1D TRANCHE B		09/15/2023	Direct		21,315	21,315	21,315	19,413						21,315				955	12/15/2034	1.C PL	
..09546@-AC-4	BLUE EAGLE 2022-1D TRANCHE C		09/15/2023	Direct		10,268	10,268	10,268	9,351						10,268				534	12/15/2034	1.F PL	
..09546@-AD-2	BLUE EAGLE 2022-1D TRANCHE D		09/15/2023	Direct		7,962	7,962	7,962	7,251						7,962				444	12/15/2034	2.B PL	
..09546@-AE-0	BLUE EAGLE 2022-1D TRANCHE E		09/15/2023	Direct		8,454	8,454	8,454	7,700						8,454				671	12/15/2034	3.B PL	
..14152@-AA-3	CARDINAL AIR 2022-1 CLASS A		09/15/2023	Direct		542,879	542,879	542,879	441,923						542,879				3,233	04/04/2040	1.F PL	
..14152@-AB-1	CARDINAL AIR 2022-1 CLASS B		09/15/2023	Direct		28,573	28,573	28,573	7,470						28,573				369	04/04/2040	2.B PL	
..14152@-AC-9	CARDINAL AIR 2022-1 CLASS C		09/15/2023	Direct		35,716	35,716	35,716	9,337						35,716				638	04/04/2040	3.B PL	
..14152@-AD-7	CARDINAL AIR 2022-1 CLASS D		09/15/2023	Direct		50,002	50,002	50,002	13,072						50,002				1,191	04/04/2040	4.B PL	
..26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		09/15/2023	Direct		624,159	624,159	624,159	624,159						624,159					11/30/2067	1.F PL	
..26362#-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		09/15/2023	Direct		461,450	461,450	461,450	461,450						461,450					11/30/2067	1.F PL	
..26362*-AA-5	DUBLIN ASSET HOLDINGS 2 A - ABS		09/15/2023	Direct		335,176	335,176	335,176	335,176						335,176				6,152	09/30/2033	1.F PL	
..26362*-AB-3	DUBLIN ASSET HOLDINGS 2 B - ABS		09/15/2023	Direct		62,661	62,661	62,661	62,661						62,661				1,386	09/30/2033	1.G PL	
..26363*-AA-4	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		09/15/2023	Direct		539,015	539,015	539,015	539,015						539,015				8,998	11/17/2052	1.F PL	
..33831U-AA-7	CRE FIVE POINTS SENIOR NOTE		07/17/2023	Direct		49,696	49,696	51,241	49,709		(13)		(13)		49,696				1,539	07/25/2041	2.B PL	
..45033@-AA-2	KPNB 2022-1 LLC CL A - ABS		09/27/2023	Direct		151,699	151,699	151,699	111,095		(1)		(1)		151,699				3,612	01/12/2072	1.F PL	
..45675#-AA-3	INFINITY ASSET HLD 2020 CLASS A - ABS		09/27/2023	Direct		1,222,876	1,222,876	1,222,876	1,222,876						1,222,876				18,759	01/25/2057	1.F PL	
..45675@-AM-9	ILDAH 2022 CLASS A - ABS		08/29/2023	Direct		2,088,764	2,088,764	2,088,764	2,088,764						2,088,764				65,000	04/25/2055	1.F PL	
..78486#-AA-3	ALTUS CORCORAN DEBT - ABS		09/26/2023	Direct		257,287	257,287	257,287	257,287						257,287					01/25/2065	1.F PL	
..BGAOUK-7E-8	CRE TECHREN 345 DEBT - ABS		08/25/2023	Direct		1,510,903	1,510,903	1,510,903	1,510,903						1,510,903				190	04/30/2057	1.F PL	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						22,145,129	22,097,407	21,795,778	18,292,951		44,333		44,333	(12,617)	21,838,531	306,598		306,598	575,760	XXX	XXX	
..34417G-AA-8	SCTY CE 111 TERM LOAN		07/18/2023	Direct		39,424,888	41,406,345	41,406,345	41,406,345						41,406,345		(1,981,457)	(1,981,457)	1,799,338	01/16/2035	2.B PL	
..38305#-AB-4	GORILLA INVESTOR, LLC - TERM LOAN		09/21/2023	Direct		278,682	278,682	278,682	278,682						278,682				18,917	03/15/2027	1.F PL	
..59921P-AB-2	MILEAGE PLUS HOLDINGS LLC (MILEAGE PLUS		07/21/2023	DIRECT		8,320,000	8,000,000	7,840,000	7,883,690		24,597		24,597		7,908,287		411,713	411,713	482,858	06/21/2027	2.C FE	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						48,023,570	49,685,027	49,525,027	49,568,717		24,597		24,597		49,593,314		(1,569,744)	(1,569,744)	2,301,113	XXX	XXX	
2509999997. Total - Bonds - Part 4						188,943,581	198,739,050	194,843,001	131,094,948		258,085	84,071	174,014	(12,617)	194,538,227	306,598	(5,901,241)	(5,594,643)	8,693,842	XXX	XXX	
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						188,943,581	198,739,050	194,843,001	131,094,948		258,085	84,071	174,014	(12,617)	194,538,227	306,598	(5,901,241)	(5,594,643)	8,693,842	XXX	XXX	
..693475-8P-9	PNC FINANCIAL SERVICES GROUP INC		09/29/2023	Direct		12,500,000.000	0.00	12,502,500							12,502,500		(1,785,506)	(1,785,506)	473,090		2.B FE	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						10,716,994	XXX	12,502,500							12,502,500		(1,785,506)	(1,785,506)	473,090	XXX	XXX	
4509999997. Total - Preferred Stocks - Part 4						10,716,994	XXX	12,502,500							12,502,500		(1,785,506)	(1,785,506)	473,090	XXX	XXX	
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						10,716,994	XXX	12,502,500							12,502,500		(1,785,506)	(1,785,506)	473,090	XXX	XXX	
5989999997. Total - Common Stocks - Part 4							XXX													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
5989999999. Total - Common Stocks							XXX													XXX	XXX	
5999999999. Total - Preferred and Common Stocks						10,716,994	XXX	12,502,500							12,502,500		(1,785,506)	(1,785,506)	473,090	XXX	XXX	
6009999999 - Totals						199,660,575	XXX	207,345,501	131,094,948		258,085	84,071	174,014	(12,617)	207,040,727	306,598	(7,686,747)	(7,380,149)	9,166,932	XXX	XXX	

E05.2

STATEMENT AS OF SEPTEMBER 30, 2023 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/231010/4391.34-5198.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2023	215	946,090	5198.010	73,492			1,025		2,027				(27,572)																	
SPX/CS/231010/4391.34-4918.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	391	1,716,475	4918.300	99,041			1,381		3,677				(37,158)																	
SPX/CS/231010/4391.34-5203.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2023	321	1,410,986	5203.740	110,057			1,535		3,023				(41,291)																	
SPX/CS/231010/4391.34-5269.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/08/2021	10/10/2023	277	1,215,262	5269.610	98,995			1,381		2,604				(37,140)																	
SPX/CS/231010/4391.34-5048.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	598	2,625,698	5048.680	178,285			2,487		5,625				(66,888)																	
SPX/CS/231010/4391.34-5072.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	10/08/2021	10/10/2023	526	2,311,902	5072.000	160,677			2,241		4,953				(60,282)																	
SPX/CS/231025/4566.48-5617.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	147	671,375	5617.530	58,947			2,052		316				(22,085)																	
SPX/CS/231025/4566.48-5274.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2021	10/25/2023	547	2,496,821	5274.280	172,281			5,999		1,173				(64,545)																	
SPX/CS/231025/4566.48-5248.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/25/2021	10/25/2023	463	2,113,734	5248.650	142,529			4,963		993				(53,399)																	
SPX/CS/231025/4566.48-5479.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	10/25/2021	10/25/2023	406	1,855,557	5479.780	148,853			5,183		873				(55,768)																	
SPX/CS/231025/4566.48-5411.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	240	1,096,591	5411.280	86,302			3,005		516				(32,333)																	
SPX/CS/231025/4566.48-5405.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2021	10/25/2023	138	629,938	5405.510	49,387			1,720		296				(18,503)																	
SPX/CS/231025/4566.48-5114.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/25/2021	10/25/2023	489	2,231,517	5114.460	128,759			4,483		1,046				(48,240)																	
SPX/CS/231110/4646.71-5366.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	1,357	6,304,573	5366.950	446,364			24,971		3,418				(167,933)																	
SPX/CS/231110/4646.71-5502.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2021	11/10/2023	116	538,974	5502.470	42,956			2,403		293				(16,161)																	
SPX/CS/231110/4646.71-5506.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	385	1,789,878	5506.350	142,116			7,951		973				(53,468)																	
SPX/CS/231110/4646.71-5204.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	589	2,734,790	5204.320	160,806			8,996		1,474				(60,499)																	
SPX/CS/231110/4646.71-5576.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	324	1,503,921	5576.050	124,976			6,992		818				(47,019)																	
SPX/CS/231124/4701.46-5341.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2021	11/10/2023	492	2,284,751	5341.600	157,876			8,832		1,238				(59,397)																	
SPX/CS/231124/4701.46-5570.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	497	2,335,555	5570.100	187,312			14,147		1,528				(70,471)																	
SPX/CS/231124/4701.46-5783.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	133	624,076	5783.300	56,729			4,284		409				(21,343)																	
SPX/CS/231124/4701.46-5406.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	455	2,138,690	5406.680	149,922			11,323		1,393				(56,404)																	
SPX/CS/231124/4701.46-5641.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	278	1,304,803	5641.750	110,125			8,317		854				(41,432)																	
SPX/CS/231124/4701.46-5265.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	465	2,184,227	5265.640	129,743			9,799		1,411				(48,812)																	
SPX/CS/231124/4701.46-5383.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/24/2021	11/24/2023	109	513,350	5383.170	35,267			2,664		334				(13,268)																	
SPX/CS/231124/4701.46-5430.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/24/2021	11/24/2023	921	4,330,364	5430.190	308,322			23,286		2,823				(115,998)																	

STATEMENT AS OF SEPTEMBER 30, 2023 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/231208/4712.02-5442.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	1,038	4,893,124	5442.380	349,858			33,320		5,197			(131,809)				
SPX/CS/231208/4712.02-5796.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	486	2,289,669	5796.050	207,444			19,757		2,452			(78,155)				
SPX/CS/231208/4712.02-5277.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	557	2,623,343	5277.460	155,040			14,766		2,753			(58,411)				
SPX/CS/231208/4712.02-5417.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	606	2,856,348	5417.470	199,373			18,988		3,030			(75,114)				
SPX/CS/231208/4712.02-5654.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	280	1,320,344	5654.420	111,041			10,575		1,411			(41,835)				
SPX/CS/231208/4712.02-5581.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/10/2021	12/08/2023	362	1,707,020	5581.800	136,903			13,038		1,822			(51,578)				
SPX/CS/231222/4725.79-5430.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	12/23/2021	12/22/2023	498	2,353,723	5430.560	168,056			19,274		3,807			(63,227)				
SPX/CS/231222/4725.79-5292.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	12/23/2021	12/22/2023	403	1,904,814	5292.880	115,813			13,282		3,040			(43,571)				
SPX/CS/231222/4725.79-5458.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	12/23/2021	12/22/2023	918	4,338,487	5458.290	318,879			36,571		7,030			(119,970)				
SPX/CS/231222/4725.79-5812.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	12/23/2021	12/22/2023	148	699,569	5812.720	64,780			7,429		1,146			(24,372)				
SPX/CS/231222/4725.79-5883.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70006XZS54	12/23/2021	12/22/2023	573	2,708,563	5883.610	257,043			29,479		4,440			(96,706)				
SPX/CS/231222/4725.79-5597.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	12/23/2021	12/22/2023	382	1,805,230	5597.990	148,751			17,060		2,943			(55,964)				
SPX/CS/231222/4725.79-5670.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	12/23/2021	12/22/2023	313	1,480,176	5670.950	127,443			14,616		2,418			(47,947)				
SPX/CS/240110/4670.29-5604.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. IYD0JBGJWY9T8XKCSX06	01/10/2022	01/10/2024	277	1,291,359	5604.350	113,123			15,755		5,345			(42,382)				
SPX/CS/240110/4670.29-5367.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA700JXC56	01/10/2022	01/10/2024	501	2,337,827	5367.980	167,926			23,388		9,577			(62,914)				
SPX/CS/240110/4670.29-5230.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA700JXC56	01/10/2022	01/10/2024	463	2,160,158	5230.720	130,906			18,232		8,723			(49,044)				
SPX/CS/240110/4670.29-5394.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	UBS .. 549300I01FUSNYHOF2	01/10/2022	01/10/2024	871	4,069,957	5394.180	298,043			41,510		16,702			(111,662)				
SPX/CS/240110/4670.29-5529.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank .. IYD0JBGJWY9T8XKCSX06	01/10/2022	01/10/2024	209	975,517	5529.390	81,065			11,290		4,029			(30,371)				
SPX/CS/240110/4670.29-5534.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPPFMYMJCFT09	01/10/2022	01/10/2024	503	2,350,423	5534.290	194,850			27,138		9,708			(73,001)				
SPX/CS/240125/4356.45-5162.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	01/25/2022	01/25/2024	295	1,286,534	5162.390	109,999			17,618		42,745			(41,211)				
SPX/CS/240125/4356.45-5227.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .. B4TYDEB6GKMZ0031MB27	01/25/2022	01/25/2024	659	2,870,089	5227.740	254,003			40,683		95,600			(95,163)				
SPX/CS/240125/4356.45-4879.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA700JXC56	01/25/2022	01/25/2024	440	1,915,608	4879.220	115,856			18,556		61,296			(43,406)				
SPX/CS/240125/4356.45-5009.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA700JXC56	01/25/2022	01/25/2024	443	1,931,815	5009.490	140,404			22,488		63,444			(52,603)				
SPX/CS/240125/4356.45-5359.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	01/25/2022	01/25/2024	277	1,207,981	5359.800	118,503			18,980		40,351			(44,397)				
SPX/CS/240125/4356.45-5031.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY .. B4TYDEB6GKMZ0031MB27	01/25/2022	01/25/2024	762	3,320,480	5031.700	245,383			39,302		109,339			(91,933)				
SPX/CS/240125/4356.45-5157.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	01/25/2022	01/25/2024	256	1,116,476	5157.300	95,012			15,218		37,087			(35,596)				

E06.1

STATEMENT AS OF SEPTEMBER 30, 2023 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/240209/4504.08-5179.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	422	1,901,021	5179.500	138,014			24,900		34,166			(51,924)				
SPX/CS/240209/4504.08-5202.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	1,330	5,991,896	5202.210	441,004			79,566		107,906			(165,916)				
SPX/CS/240209/4504.08-5044.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	435	1,960,242	5044.570	119,575			21,574		34,538			(44,987)				
SPX/CS/240209/4504.08-5327.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	156	703,185	5327.080	59,279			10,695		12,758			(22,302)				
SPX/CS/240209/4504.08-5337.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	382	1,718,563	5337.330	144,544			26,076		31,194			(54,376)				
SPX/CS/240209/4504.08-5404.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2022	02/09/2024	665	2,995,800	5404.900	262,432			47,348		54,502			(98,733)				
SPX/CS/240209/4504.08-5548.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	194	873,181	5548.590	84,873			15,313		15,933			(31,931)				
SPX/CS/240223/4384.65-5261.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	819	3,592,128	5261.580	310,719			62,406		126,318			(117,392)				
SPX/CS/240223/4384.65-5194.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	02/25/2022	02/23/2024	394	1,727,139	5194.040	141,453			28,410		60,526			(53,442)				
SPX/CS/240223/4384.65-4910.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	487	2,133,223	4910.810	127,780			25,664		71,197			(48,276)				
SPX/CS/240223/4384.65-5458.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	260	1,138,334	5458.890	110,418			22,177		40,234			(41,717)				
SPX/CS/240223/4384.65-5393.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	871	3,821,063	5393.120	358,416			71,985		134,895			(135,413)				
SPX/CS/240223/4384.65-5042.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	501	2,196,902	5042.090	156,419			31,416		75,828			(59,097)				
SPX/CS/240223/4384.65-5064.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/25/2022	02/23/2024	531	2,326,608	5064.270	169,610			34,065		80,556			(64,080)				
SPX/CS/240308/4259.52-4919.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/10/2022	03/08/2024	897	3,820,229	4919.750	282,693			62,558		209,925			(106,506)				
SPX/CS/240308/4259.52-5044.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	159	678,633	5044.440	57,277			12,675		38,163			(21,579)				
SPX/CS/240308/4259.52-5047.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	166	707,937	5047.530	59,891			13,253		39,825			(22,564)				
SPX/CS/240308/4259.52-5111.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	439	1,869,743	5111.420	167,155			36,989		105,813			(62,976)				
SPX/CS/240308/4259.52-4770.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	468	1,991,796	4770.660	120,304			26,622		102,011			(45,325)				
SPX/CS/240308/4259.52-4898.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	479	2,039,294	4898.350	147,441			32,627		111,322			(55,548)				
SPX/CS/240308/4259.52-5240.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	03/10/2022	03/08/2024	283	1,205,898	5240.210	117,696			26,045		68,717			(44,342)				
SPX/CS/240325/4543.06-5338.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	171	778,515	5338.100	66,558			16,284		17,318			(25,124)				
SPX/CS/240325/4543.06-5087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	527	2,394,000	5087.110	150,474			36,829		51,328			(56,822)				
SPX/CS/240325/4543.06-5269.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	175	792,774	5269.950	63,953			15,647		17,622			(24,140)				
SPX/CS/240325/4543.06-5256.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	181	820,439	5256.820	65,204			15,957		18,203			(24,620)				
SPX/CS/240325/4543.06-5476.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	681	3,093,669	5476.890	287,831			70,448		69,440			(108,692)				
SPX/CS/240325/4543.06-5156.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	809	3,677,085	5156.370	253,233			61,980		80,163			(95,627)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240325/4543.06-5133.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	309	1,405,800	5133.660	95,101			23,276		30,472			(35,912)				
SPX/CS/240325/4543.06-5360.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	318	1,445,129	5360.810	124,370			30,440		32,253			(46,965)				
SPX/CS/240410/4488.28-5024.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	393	1,765,417	5024.400	107,014			28,358		51,134			(40,149)				
SPX/CS/240410/4488.28-5204.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	290	1,302,607	5204.210	99,403			26,341		39,512			(37,294)				
SPX/CS/240410/4488.28-5071.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	170	763,587	5071.760	49,623			13,150		22,503			(18,617)				
SPX/CS/240410/4488.28-5094.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	792	3,552,527	5094.200	238,337			63,158		105,530			(89,418)				
SPX/CS/240410/4488.28-5273.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	242	1,087,017	5273.730	88,882			23,553		33,248			(33,346)				
SPX/CS/240410/4488.28-5296.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	04/11/2022	04/10/2024	542	2,434,564	5296.170	203,136			53,830		74,613			(76,211)				
SPX/CS/240425/4296.12-4876.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	876	3,765,262	4876.100	256,791			73,318		209,350			(96,207)				
SPX/CS/240425/4296.12-5065.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	366	1,573,058	5065.720	134,339			38,356		94,167			(50,330)				
SPX/CS/240425/4296.12-4804.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	448	1,925,987	4804.300	117,485			33,544		101,411			(44,016)				
SPX/CS/240425/4296.12-4854.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	359	1,541,917	4854.620	101,921			29,100		84,525			(38,185)				
SPX/CS/240425/4296.12-4981.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	312	1,339,469	4981.920	104,746			29,907		78,332			(39,243)				
SPX/CS/240425/4296.12-4983.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2022	04/25/2024	411	1,765,631	4983.500	138,249			39,472		103,311			(51,795)				
SPX/CS/240510/4001.05-4521.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022	05/10/2024	218	873,009	4521.190	57,269			17,548		74,458			(21,456)				
SPX/CS/240510/4001.05-4839.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022	05/10/2024	300	1,198,501	4839.430	113,977			34,923		134,373			(42,702)				
SPX/CS/240510/4001.05-4638.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022	05/10/2024	177	710,061	4638.460	55,101			16,883		69,555			(20,644)				
SPX/CS/240510/4001.05-4541.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/10/2022	05/10/2024	917	3,670,061	4541.190	247,352			75,793		321,729			(92,675)				
SPX/CS/240510/4001.05-4641.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022	05/10/2024	255	1,019,628	4641.220	79,225			24,275		100,141			(29,682)				
SPX/CS/240510/4001.05-4481.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/10/2022	05/10/2024	422	1,689,570	4481.000	103,571			31,735		135,578			(38,803)				
SPX/CS/240510/4001.05-4717.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSRPFMYMCJFXTO9	05/10/2022	05/10/2024	395	1,580,046	4717.780	134,304			41,152		165,452			(50,317)				
SPX/CS/240524/3978.73-4675.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/25/2022	05/24/2024	261	1,037,633	4675.010	85,397			27,870		111,174			(32,039)				
SPX/CS/240524/3978.73-4694.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/25/2022	05/24/2024	233	928,576	4694.900	78,093			25,487		101,141			(29,299)				
SPX/CS/240524/3978.73-4515.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/25/2022	05/24/2024	620	2,468,769	4515.860	164,914			53,821		221,670			(61,871)				
SPX/CS/240524/3978.73-4511.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	05/25/2022	05/24/2024	397	1,578,046	4511.300	103,678			33,836		140,785			(38,897)				
SPX/CS/240524/3978.73-4826.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI GC71XBU11	05/25/2022	05/24/2024	152	603,033	4826.940	57,288			18,697		71,350			(21,493)				
SPX/CS/240524/3978.73-4455.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMVDQLFKA70QJXC56	05/25/2022	05/24/2024	547	2,175,940	4455.880	130,295			42,523		178,112			(48,883)				

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

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

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SPX/CS/240524/3978.73-4612.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2022	05/24/2024	265	1,055,446	4612.690	80,742			26,351		106,659			(30,292)				
SPX/CS/240610/3900.86-4427.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	977	3,812,715	4427.480	254,689			88,928		360,361			(95,686)				
SPX/CS/240610/3900.86-4368.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	473	1,844,235	4368.640	111,392			38,894		157,953			(41,850)				
SPX/CS/240610/3900.86-4523.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	390	1,522,976	4523.620	117,269			40,946		164,095			(44,058)				
SPX/CS/240610/3900.86-4583.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	191	746,954	4583.510	61,773			21,569		85,984			(23,208)				
SPX/CS/240610/3900.86-4603.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	258	1,007,453	4603.010	85,029			29,689		118,241			(31,945)				
SPX/CS/240610/3900.86-4407.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/10/2022	06/10/2024	162	632,495	4407.970	41,175			14,377		57,962			(15,470)				
SPX/CS/240625/3911.74-4420.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	279	1,091,819	4420.270	70,095			25,907		99,230			(26,298)				
SPX/CS/240625/3911.74-4527.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	152	593,311	4527.250	44,488			16,433		62,788			(16,681)				
SPX/CS/240625/3911.74-4439.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	1,008	3,943,717	4439.820	261,232			96,550		369,738			(98,007)				
SPX/CS/240625/3911.74-4537.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	879	3,438,635	4537.620	261,130			96,512		368,515			(97,969)				
SPX/CS/240625/3911.74-4615.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	269	1,052,026	4615.850	87,375			32,284		122,749			(32,771)				
SPX/CS/240625/3911.74-4745.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	148	580,141	4745.520	54,320			20,067		75,176			(20,370)				
SPX/CS/240625/3911.74-4375.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	524	2,049,162	4375.510	121,741			44,995		172,331			(45,674)				
SPX/CS/240625/3911.74-4596.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/24/2022	06/25/2024	430	1,682,441	4596.290	136,799			50,560		192,496			(51,324)				
SPX/CS/240710/3899.38-4425.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/08/2022	07/10/2024	1,056	4,119,199	4425.800	276,400			107,788		387,544			(103,553)				
SPX/CS/240710/3899.38-4366.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2024	522	2,035,003	4366.810	123,932			48,330		173,138			(46,431)				
SPX/CS/240710/3899.38-4597.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2024	359	1,398,449	4597.620	118,029			46,028		163,948			(44,220)				
SPX/CS/240710/3899.38-4406.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/08/2022	07/10/2024	174	679,287	4406.300	44,425			17,325		61,925			(16,644)				
SPX/CS/240710/3899.38-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/08/2022	07/10/2024	573	2,233,561	4522.260	171,537			66,895		240,519			(64,267)				
SPX/CS/240725/3966.84-4680.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	248	985,147	4680.870	83,245			34,202		110,239			(31,188)				
SPX/CS/240725/3966.84-4601.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	395	1,567,694	4601.530	120,712			49,596		161,441			(45,225)				
SPX/CS/240725/3966.84-4804.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	150	593,689	4804.830	56,282			23,124		73,242			(21,086)				
SPX/CS/240725/3966.84-4442.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	657	2,607,587	4442.860	158,541			65,139		213,404			(59,398)				
SPX/CS/240725/3966.84-4661.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	309	1,224,911	4661.040	101,423			41,671		134,464			(37,998)				
SPX/CS/240725/3966.84-4502.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2022	07/25/2024	966	3,833,272	4502.360	257,207			105,679		345,874			(96,365)				
SPX/CS/240725/3966.84-4409.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	143	568,374	4409.770	32,625			13,404		43,743			(12,223)				
SPX/CS/240725/3966.84-4589.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2022	07/25/2024	167	663,538	4589.550	50,495			20,747		67,364			(18,918)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240725/3966.84-4482.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	07/25/2022	07/25/2024	203	805,731	4482.530	52,614			21,617		70,493			(19,712)					
SPX/CS/240809/4210.24-4880.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	312	1,311,912	4880.870	101,936			43,930		104,308			(38,244)					
SPX/CS/240809/4210.24-4947.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	394	1,659,202	4947.030	137,382			59,206		138,276			(51,542)					
SPX/CS/240809/4210.24-4710.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	550	2,315,845	4710.210	139,877			60,282		152,986			(52,478)					
SPX/CS/240809/4210.24-4778.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	1,270	5,346,971	4778.620	359,686			155,011		385,422			(134,945)					
SPX/CS/240809/4210.24-4757.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/10/2022	08/09/2024	950	3,999,704	4757.570	260,781			112,387		281,232			(97,838)					
SPX/CS/240809/4210.24-4968.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Bank of America,National Association-NY	08/10/2022	08/09/2024	260	1,096,164	4968.080	93,284			40,202		92,493			(34,998)					
SPX/CS/240823/4199.12-4954.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	278	1,169,302	4954.960	101,612			45,967		102,097			(38,283)					
SPX/CS/240823/4199.12-4870.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/25/2022	08/23/2024	304	1,275,638	4870.980	101,158			45,762		104,754			(38,111)					
SPX/CS/240823/4199.12-5150.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Barclays Bank PLC (London)	08/25/2022	08/23/2024	764	3,206,488	5150.020	326,107			147,521		305,237			(122,858)					
SPX/CS/240823/4199.12-4703.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	499	2,095,798	4703.010	129,730			58,687		142,486			(48,876)					
SPX/CS/240823/4199.12-4864.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Barclays Bank PLC (London)	08/25/2022	08/23/2024	187	786,361	4864.350	61,887			27,996		64,214			(23,316)					
SPX/CS/240823/4199.12-4766.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	1,271	5,338,769	4766.000	364,104			164,714		394,392			(137,176)					
SPX/CS/240823/4199.12-4745.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	416	1,748,701	4745.010	116,463			52,686		125,892			(43,878)					
SPX/CS/240823/4199.12-4661.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS Barclays Bank PLC (London)	08/25/2022	08/23/2024	143	600,313	4661.020	34,758			15,724		38,200			(13,095)					
SPX/CS/240823/4199.12-4933.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	08/25/2022	08/23/2024	629	2,641,314	4933.970	222,927			100,848		227,575			(83,988)					
SPX/CS/240910/4067.36-4715.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	404	1,643,285	4715.010	126,369			59,924		154,969			(47,410)					
SPX/CS/240910/4067.36-4799.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	217	880,791	4799.480	74,779			35,460		90,140			(28,055)					
SPX/CS/240910/4067.36-4779.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	586	2,382,276	4779.150	197,014			93,424		239,431			(73,915)					
SPX/CS/240910/4067.36-4611.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/09/2022	09/10/2024	424	1,722,968	4611.860	114,853			54,463		142,621			(43,090)					
SPX/CS/240910/4067.36-4950.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	214	869,589	4950.940	84,698			40,164		98,739			(31,777)					
SPX/CS/240910/4067.36-4616.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/09/2022	09/10/2024	643	2,615,798	4616.450	175,258			83,107		217,953			(65,752)					
SPX/CS/240910/4067.36-4554.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/09/2022	09/10/2024	553	2,247,355	4554.720	136,392			64,677		170,074			(51,171)					
SPX/CS/240925/3693.23-4191.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	956	3,529,236	4191.820	235,047			116,214		357,746			(88,061)					
SPX/CS/240925/3693.23-4476.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	161	593,693	4476.010	57,291			28,327		88,820			(21,464)					
SPX/CS/240925/3693.23-4284.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	802	2,962,046	4284.150	227,189			112,329		349,496			(85,117)					
SPX/CS/240925/3693.23-4358.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	297	1,098,305	4358.010	93,136			46,049		143,478			(34,894)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240925/3693.23-4188.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	346	1,278,136	4188.900	84,996			42,025		128,871			(31,844)				
SPX/CS/240925/3693.23-4279.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	231	853,032	4279.090	65,683			32,476		99,892			(24,608)				
SPX/CS/240925/3693.23-4135.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/23/2022	09/25/2024	702	2,593,749	4135.370	156,142			77,202		235,524			(58,500)				
SPX/CS/240925/3693.23-4339.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/23/2022	09/25/2024	142	524,678	4339.550	43,758			21,635		66,913			(16,394)				
SPX/CS/231010/3612.39-3693.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	2,734	9,875,631	3693.670	125,816			3,514		221,764			(94,537)				
SPX/CS/231010/3612.39-3919.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Bank of America, National Association-NY	10/10/2022	10/10/2023	1,970	7,116,243	3919.440	310,980			8,687		602,750			(233,669)				
SPX/AVGCS/231010/10/3612.39-3878.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	10/10/2022	10/10/2023	354	1,279,594	3878.610	45,554			1,272		94,176			(34,229)				
SPX/CS/231010/3612.39-3716.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2023	196	708,558	3716.430	11,479			321		20,366			(8,625)				
SPX/CS/241010/3612.39-4188.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2024	561	2,025,306	4188.720	155,422			80,092		244,496			(58,229)				
SPX_INDU_NDX/ARBCS/231010/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2022	10/10/2023	1,477,868	1,477,868	6.000	50,691			1,416		88,555			(38,089)				
SPX/CS/231010/3612.39-3756.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	2,638	9,530,736	3756.870	209,581			5,854		380,375			(157,478)				
SPX/CS/231010/3612.39-3721.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2023	329	1,187,600	3721.700	20,070			561		35,863			(15,081)				
SPX/CS/241010/3612.39-4256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	337	1,217,762	4256.130	102,414			52,776		162,209			(38,370)				
SPX/CS/231010/3612.39-3711.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2023	257	927,504	3711.560	14,284			399		25,411			(10,733)				
SPX_INDU_NDX/ARBCS/231010/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2022	10/10/2023	1,836,393	1,836,393	6.750	69,048			1,929		123,792			(51,883)				
SPX/CS/231010/3612.39-3928.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	4,490	16,219,810	3928.470	727,296			20,316		1,414,020			(546,488)				
SPX/CS/241010/3612.39-4373.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	407	1,470,403	4373.300	141,012			72,666		226,126			(52,830)				
SPX/CS/231010/3612.39-3820.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Bank of America, National Association-NY	10/10/2022	10/10/2023	300	16,186,531	3820.100	33,329			13,899		928,417			(373,875)				
SPX/AVGCS/231010/10/3612.39-3838.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY	10/10/2022	10/10/2023	626	2,261,934	3838.160	70,346			1,965		141,180			(52,858)				
SPX/CS/231010/3612.39-3946.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	3,448	12,455,274	3946.540	584,651			16,331		1,147,527			(439,304)				
SPX_INDU_NDX/ARBCS/231010/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	10/10/2022	10/10/2023	955,178	955,178	4.500	26,076			728		42,926			(19,594)				
SPX/CS/231010/3612.39-3874.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale Bank of America, National Association-NY	10/10/2022	10/10/2023	1,280	4,624,805	3874.290	175,743			4,909		334,327			(132,052)				
SPX/AVGCS/231010/10/3612.39-3847.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association-NY Wells Fargo Bank, National Association	10/10/2022	10/10/2023	1,241	4,483,607	3847.200	143,475			4,008		291,052			(107,807)				
SPX/CS/231010/3612.39-3973.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Association	10/10/2022	10/10/2023	523	1,888,143	3973.910	95,162			2,658		188,083			(71,505)				
SPX/CS/231010/3612.39-3829.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	10/10/2022	10/10/2023	9,465	34,192,804	3829.130	1,093,828			30,554		2,046,354			(821,899)				
SPX/CS/241010/3612.39-4082.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	10/10/2022	10/10/2024	186	670,183	4082.000	43,227			22,276		67,105			(16,195)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/231010/3612.39-3847.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/10/2022	10/10/2023	14,298	51,648,480	3847.200	1,776,708			49,629		3,348,325			(1,335,012)				
SPX/CS/231010/3612.39-3793.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	1,717	6,201,777	3793.010	168,068			4,695		309,372			(126,286)				
SPX/CS/241010/3612.39-4045.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2024	490	1,769,565	4045.430	106,351			54,805		164,342			(39,845)				
SPX/CS/231010/3612.39-3820.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/10/2022	10/10/2023	4,481	1,082,126	3820.100	497,574			931		62,068			(25,043)				
SPX/CS/241010/3612.39-4100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/10/2022	10/10/2024	1,106	3,996,278	4100.060	265,113			136,618		414,343			(99,325)				
SPX/CS/231010/3612.39-3883.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/10/2022	10/10/2023	2,893	10,450,952	3883.320	408,528			11,411		781,465			(306,966)				
SPX/CS/231010/3612.39-3856.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	10/10/2022	10/10/2023	521	1,882,572	3856.230	67,020			1,872		126,730			(50,358)				
SPX/AVGCS/231010/10/3612.39-3865.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY Wells Fargo Bank, National Association	10/10/2022	10/10/2023	436	1,575,049	3865.260	53,709			1,500		110,108			(40,357)				
SPX/CS/231006/3639.66-3858.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSPRFMYMJCXFT09	10/12/2022	10/06/2023	273	992,071	3858.040	30,751			524		59,535			(23,500)				
SPX/CS/231013/3583.07-3798.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	10/19/2022	10/13/2023	455	1,632,041	3798.050	56,270			2,078		97,405			(43,002)				
SPX/CS/231017/3677.95-3898.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	10/19/2022	10/17/2023	165	608,557	3898.630	19,599			936		36,032			(14,809)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	10/25/2022	10/25/2023	1,441,954	1,441,954	6.000	48,161			3,363		85,981			(36,188)				
SPX/CS/231025/3859.11-3975.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	10/25/2022	10/25/2023	417	1,610,751	3975.400	26,900			1,878		46,710			(20,212)				
SPX/CS/231025/3859.11-4215.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	948	3,658,643	4215.430	170,493			11,906		302,365			(128,108)				
SPX/CS/231025/3859.11-3965.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	10/25/2022	10/25/2023	511	1,970,847	3965.200	30,154			2,106		52,234			(22,658)				
SPX/AVGCS/231025/25/3859.11-4100.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	536	2,069,404	4100.300	62,496			4,364		128,876			(46,959)				
SPX/CS/241025/3859.11-4473.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/25/2022	10/25/2024	353	1,363,404	4473.670	102,583			55,006		147,674			(38,433)				
SPX/CS/231025/3859.11-4138.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	1,063	4,101,647	4138.900	154,632			10,798		274,845			(116,190)				
SPX/CS/231025/3859.11-4119.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	10/25/2022	10/25/2023	482	1,860,811	4119.600	66,059			4,613		116,856			(49,636)				
SPX/CS/241025/3859.11-4376.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/25/2022	10/25/2024	342	1,318,124	4376.490	85,863			46,041		123,060			(32,169)				
SPX/CS/231025/3859.11-4245.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	1,138	4,392,213	4245.020	218,293			15,244		387,057			(164,025)				
SPX/CS/241025/3859.11-4534.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	10/25/2022	10/25/2024	182	700,911	4534.450	56,942			30,533		82,090			(21,333)				
SPX/CS/231025/3859.11-4052.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GCT1XBU11	10/25/2022	10/25/2023	1,502	5,798,023	4052.070	155,967			10,892		274,796			(117,193)				
SPX/CS/231025/3859.11-4109.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	18,604	71,794,118	4109.950	2,441,000			170,461		4,354,983			(1,834,159)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	10/25/2022	10/25/2023	531,922	531,922	4.250	13,458			940		22,526			(10,112)				
SPX_INDU_NDX/ARBCS/231025/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	10/25/2022	10/25/2023	2,094,632	2,094,632	6.750	76,664			5,354		139,777			(57,605)				

STATEMENT AS OF SEPTEMBER 30, 2023 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/231025/3859.11-4013.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	10/25/2022	10/25/2023	431	1,662,041	4013.050	36,232			2,530		63,349			(27,225)				
SPX/CS/231025/3859.11-4090.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B47YDEB6KMZ0031MB27	10/25/2022	10/25/2023	9,619	37,122,397	4090.660	1,176,780			82,177		2,090,725			(884,229)				
SPX/CS/241025/3859.11-4476.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2024	573	2,212,444	4476.570	167,703			89,924		240,588			(62,830)				
SPX/CS/231025/3859.11-4264.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	10/25/2022	10/25/2023	139	536,311	4264.960	27,910			1,949		49,122			(20,971)				
SPX/CS/241025/3859.11-4319.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02PNE81BXP4R0TD8PU41	10/25/2022	10/25/2024	547	2,109,739	4319.420	124,897			66,971		177,514			(46,793)				
SPX/AVGCS/231025/25/3859.11-4129.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	555	2,141,398	4129.250	70,880			4,950		149,330			(53,259)				
SPX/CS/241025/3859.11-4654.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	10/25/2022	10/25/2024	243	936,865	4654.790	86,557			46,413		124,749			(32,429)				
SPX/CS/231025/3859.11-4187.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	25,601	98,795,742	4187.130	4,258,096			297,353		7,614,856			(3,199,519)				
SPX/AVGCS/231025/25/3859.11-4142.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	431	1,663,097	4142.280	57,211			3,995		121,380			(42,988)				
SPX/CS/231025/3859.11-4148.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	3,467	13,377,805	4148.540	517,721			36,154		924,071			(389,014)				
SPX_INDUI_NDX/ARBGS/231025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	10/25/2022	10/25/2023	553,615	553,615	4.000	13,342			932		22,066			(10,025)				
SPX/CS/241025/3859.11-4553.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	10/25/2022	10/25/2024	236	910,662	4553.750	75,667			40,573		109,116			(28,349)				
SPX/CS/231025/3859.11-4081.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYM0JCFU09	10/25/2022	10/25/2023	4,581	17,679,572	4081.010	539,227			37,656		956,898			(405,173)				
SPX/CS/231025/3859.11-4196.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	3,793	14,636,678	4196.780	648,405			45,280		1,156,416			(487,209)				
SPX/CS/241025/3859.11-4380.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02PNE81BXP4R0TD8PU41	10/25/2022	10/25/2024	724	2,793,999	4380.090	184,128			98,730		262,441			(68,983)				
SPX/CS/231025/3859.11-3970.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	10/25/2022	10/25/2023	215	829,809	3970.250	13,518			944		23,020			(10,157)				
SPX/AVGCS/231025/25/3859.11-4109.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023	1,060	4,091,664	4109.950	127,251			8,886		265,011			(95,616)				
SPX/CS/231025/3859.11-3945.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	10/25/2022	10/25/2023	762	2,942,215	3945.940	37,072			2,589		63,941			(27,856)				
SPX/CS/231024/3797.34-4025.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	10/26/2022	10/24/2023	205	779,004	4025.180	25,707			1,733		44,932			(19,425)				
SPX/CS/231026/3830.60-4060.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	10/26/2022	10/26/2023	171	655,474	4060.440	21,080			1,531		37,304			(15,839)				
SPX/CS/231020/3752.75-3977.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300W0CB70D06XZS54	10/26/2022	10/20/2023	496	1,862,453	3977.920	63,334			3,599		109,245			(48,400)				
SPX/CS/231031/3871.98-4104.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	11/02/2022	10/31/2023	162	627,387	4104.300	19,816			1,721		34,662			(14,931)				
SPX/CS/231101/3856.10-4087.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	11/02/2022	11/01/2023	218	839,156	4087.470	26,895			2,335		46,427			(20,265)				
SPX/CS/231027/3901.06-4135.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA70QJXC56	11/02/2022	10/27/2023	283	1,104,836	4135.020	34,022			2,602		60,521			(25,926)				
SPX/CS/231103/3770.55-3996.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/09/2022	11/03/2023	220	830,172	3996.780	26,514			2,507		47,271			(20,437)				
SPX/CS/231107/3806.80-4035.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023	183	696,962	4035.200	21,676			2,272		38,925			(16,518)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/231110/3956.37-4243.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,020	7,990,598	4243.210	307,638			34,663		476,259			(233,112)					
SPX/CS/241108/3956.37-4662.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	11/08/2024	338	1,336,304	4662.370	112,918			63,031		149,126			(42,601)					
SPX/AVGCS/231110/10/3956.37-4233.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	536	2,122,120	4233.320	71,027			8,003		124,353			(53,821)					
SPX/CS/231110/3956.37-4322.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	11/10/2022	11/10/2023	1,043	4,125,174	4322.330	196,775			22,171		296,748			(149,102)					
SPX/CS/231110/3956.37-4253.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,273	8,993,613	4253.100	357,046			40,231		551,200			(270,551)					
SPX/CS/231110/3956.37-4193.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	9,808	38,804,076	4193.750	1,257,252			141,662		1,966,431			(952,678)					
SPX/CS/231110/3956.37-4070.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	6,710	26,545,256	4070.390	433,219			48,813		680,293			(328,270)					
SPX/CS/241108/3956.37-4470.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	152	600,050	4470.700	39,051			21,799		51,662			(14,733)					
SPX/CS/231010/3956.37-4352.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	10/10/2023	401	1,586,237	4352.010	79,946			2,460		126,948			(66,171)					
SPX/CS/241108/3956.37-4584.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	155	614,338	4584.670	47,316			26,412		62,546			(17,851)					
SPX/CS/241108/3956.37-4430.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/08/2024	515	2,037,105	4430.540	123,347			68,853		163,388			(46,536)					
SPX/CS/231110/3956.37-4223.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	669	2,645,588	4223.420	96,220			10,842		148,487			(72,910)					
SPX/CS/231110/3956.37-4183.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	158	624,910	4183.850	19,710			2,221		30,495			(14,935)					
SPX/CS/231110/3956.37-4353.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	11/10/2023	517	2,046,666	4353.260	104,585			11,784		155,501			(79,249)					
SPX/CS/241108/3956.37-4589.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	11/10/2022	11/08/2024	841	3,327,658	4589.390	256,895			143,400		340,847			(96,921)					
SPX/CS/231110/3956.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	17,509	69,273,199	4213.530	2,416,947			272,331		3,764,317			(1,831,429)					
SPX/CS/231110/3956.37-4292.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	2,584	10,223,426	4292.660	451,875			50,916		691,583			(342,407)					
SPX_INDU_NDX/ARBCS/231110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	11/10/2022	11/10/2023	531,942	531,942	4.000	12,607			1,421		20,580			(9,553)					
SPX/CS/231110/3956.37-4154.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	3,523	13,938,273	4154.190	383,721			43,236		599,739			(290,763)					
SPX/CS/231110/3956.37-4064.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	128	504,660	4064.800	7,948			896		12,321			(6,023)					
SPX/CS/231110/3956.37-4183.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	3,977	15,733,779	4183.860	490,894			55,312		767,812			(371,973)					
SPX/CS/231110/3956.37-4045.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	590	2,333,348	4045.390	30,194			3,402		47,042			(22,879)					
SPX/CS/231110/3956.37-4090.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	178	706,096	4090.430	13,599			1,532		21,126			(10,305)					
SPX/CS/231110/3956.37-4302.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/10/2022	11/10/2023	5,470	21,641,652	4302.550	978,203			110,220		1,495,859			(741,230)					
SPX/AVGCS/231110/10/3956.37-4203.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	11/10/2022	11/10/2023	156	617,391	4203.640	18,886			2,128		35,384			(14,311)					

E06.9

STATEMENT AS OF SEPTEMBER 30, 2023 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/231110/10/0.00%-6.00% .. SPX/AVGCS/231110/10/3956.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/10/2022	1,703,681	1,703,681	6.000	55,710			6,277		94,921			(42,214)				
SPX/AVGCS/231110/10/3956.37-4213.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2022	1,188	4,700,148	4213.530	148,384			16,719		272,461			(112,437)				
SPX/CS/231010/3956.37-4302.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	11/10/2022	1,287	5,093,532	4302.550	229,718			7,068		380,650			(190,136)				
SPX/CS/231010/3956.37-4322.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	1YDQJBGJWY9T8XKCSX06	11/10/2022	246	973,978	4322.330	46,264			1,424		75,114			(38,292)				
SPX_INDUI_NDX/ARBCS/231110/10/0.00%-6.75% .. SPX/AVGCS/231110/10/3956.37-4250.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/10/2022	1,169,858	1,169,858	6.750	41,881			4,719		71,779			(31,735)				
SPX/AVGCS/231110/10/3956.37-4250.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/10/2022	243	963,275	4250.690	33,801			3,809		56,593			(25,613)				
SPX/CS/231110/3956.37-4114.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	11/10/2022	1,318	5,215,715	4114.620	116,832			13,164		182,526			(88,529)				
SPX/CS/241108/3956.37-4490.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale ..	02RNE81BXP4R0TD8PU41	11/10/2022	1,004	3,972,732	4490.480	266,173			148,579		353,310			(100,422)				
SPX/CS/231010/3956.37-4110.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCB70D06XZS54	11/10/2022	137	542,386	4110.490	11,889			366		20,380			(9,841)				
SPX/CS/231110/3992.93-4232.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	11/16/2022	265	1,056,254	4232.500	34,614			3,933		51,725			(26,452)				
SPX/CS/231115/3991.73-4231.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	11/16/2022	199	793,426	4231.230	26,011			3,279		38,594			(19,600)				
SPX/CS/231116/3958.79-4196.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCJFXT09	11/16/2022	193	764,033	4196.320	25,442			3,269		38,303			(19,117)				
SPX/CS/231122/4027.26-4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	11/23/2022	157	632,587	4268.900	21,546			3,325		29,433			(17,202)				
SPX/CS/231117/3965.34-4203.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	11/23/2022	247	978,128	4203.260	34,078			4,589		48,738			(26,267)				
SPX/CS/231124/4026.12-4378.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/25/2022	4,154	16,726,061	4378.410	786,125			119,580		1,040,269			(595,683)				
SPX/CS/241125/4026.12-4670.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	11/25/2022	362	1,455,722	4670.300	115,410			66,892		142,847			(43,359)				
SPX/CS/231025/4026.12-4378.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	1,400	5,636,670	4378.410	264,923			20,316		354,841			(218,603)				
SPX/CS/231124/4026.12-4227.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	1,316	5,297,054	4227.430	152,025			23,125		210,441			(115,197)				
SPX/CS/241125/4026.12-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA700JXC56	11/25/2022	841	3,387,079	4569.650	234,928			136,166		289,596			(88,262)				
SPX/CS/231124/4026.12-4267.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/25/2022	11,143	44,862,866	4267.690	1,507,392			229,293		2,087,785			(1,142,221)				
SPX/CS/231124/4026.12-4116.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	549300WCB70D06XZS54	11/25/2022	535	2,154,937	4116.710	29,307			4,458		40,612			(22,207)				
SPX/CS/231124/4026.12-4287.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	11/25/2022	22,883	92,129,786	4287.820	3,325,885			505,909		4,583,408			(2,520,178)				
SPX/CS/231124/4026.12-4428.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	2,497	10,053,233	4428.980	529,795			80,590		678,954			(401,458)				
SPX/AVGCS/231124/25/4026.12-4287.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	959	3,860,190	4287.820	123,501			18,790		157,521			(93,601)				

E06.10

STATEMENT AS OF SEPTEMBER 30, 2023 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/231124/25/40 26.12-4307.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	361	1,452,050	4307.950	49,200		7,488		59,268								
SPX_INDUI_NDX/ARBCS/231 124/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	1,155,915	1,155,915	6.750	43,694		6,646		62,018								
SPX/CS/231025/4026.12- 4448.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	10/25/2023	678	2,730,943	4448.870	149,383		11,456		185,253								
SPX_INDUI_NDX/ARBCS/231 124/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	508,011	508,011	4.000	12,853		1,955		17,864								
SPX/CS/231124/4026.12- 4318.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	3,726	15,001,971	4318.010	600,079		91,280		813,786								
SPX/CS/231124/4026.12- 4328.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	2,851	11,479,468	4328.080	472,954		71,942		639,068								
SPX/CS/231025/4026.12- 4398.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	10/25/2023	447	1,797,696	4398.540	88,806		6,810		116,335								
SPX/CS/231124/4026.12- 4257.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	6,445	25,948,734	4257.620	840,739		127,887		1,164,565								
SPX/AVGCS/231124/25/40 26.12-4277.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	334	1,343,756	4277.750	41,631		6,336		54,811								
SPX_INDUI_NDX/ARBCS/231 124/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	693,990	693,990	4.250	18,391		2,797		25,720								
SPX/CS/231124/4026.12- 4147.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/24/2023	132	531,235	4147.620	9,838		1,497		13,254								
SPX/AVGCS/231124/25/40 26.12-4324.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/25/2022	11/24/2023	275	1,108,774	4324.270	39,226		5,971		45,258								
SPX/CS/231124/4026.12- 4142.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/24/2023	163	657,712	4142.070	11,674		1,776		15,698								
SPX/CS/231124/4026.12- 4398.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	876	3,526,323	4398.320	174,200		26,498		227,347								
SPX/CS/241125/4026.12- 4665.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/25/2024	184	739,896	4665.760	58,326		33,806		72,203								
SPX/CS/231124/4026.12- 4187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	1,188	4,781,193	4187.120	111,402		16,946		155,159								
SPX/CS/241125/4026.12- 4855.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/25/2024	206	827,444	4855.070	79,774		46,238		97,341								
SPX/CS/231124/4026.12- 4368.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	972	3,914,609	4368.340	180,072		27,391		238,682								
SPX/CS/231025/4026.12- 4186.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	10/25/2023	211	848,769	4186.920	20,294		1,556		29,117								
SPX/CS/231124/4026.12- 4136.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/24/2023	240	967,836	4136.490	16,434		2,500		22,041								
SPX/CS/231025/4026.12- 4368.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	10/25/2023	441	1,774,861	4368.340	81,644		6,261		109,978								
SPX_INDUI_NDX/ARBCS/231 124/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	1,793,412	1,793,412	6.000	62,052		9,439		88,148								
SPX/CS/231124/4026.12- 4257.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/24/2023	269	1,081,171	4257.610	35,787		5,444		48,522								
SPX/CS/241125/4026.12- 4505.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	876GIMVDQLFKA700JXC56	11/25/2022	11/25/2024	578	2,327,155	4505.610	145,191		84,154		178,843								
SPX/CS/231124/4026.12- 4297.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/25/2022	11/24/2023	708	2,849,170	4297.880	107,129		16,296		146,118								

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STATEMENT AS OF SEPTEMBER 30, 2023 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/241125/4026.12-4549.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	11/25/2022	11/25/2024	596	2,398,534	4549.520	161,661			93,700		198,669			(60,736)				
SPX/CS/241125/4026.12-4745.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	11/25/2022	11/25/2024	283	1,140,651	4745.250	98,701			57,208		121,662			(37,082)				
SPX/CS/231130/4080.11-4324.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	11/30/2022	11/30/2023	144	588,013	4324.920	20,010			3,354		25,484			(15,036)				
SPX/CS/231122/4027.26-4268.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	11/30/2022	11/22/2023	157	632,587	4268.900	21,503			3,165		29,448			(16,373)				
SPX/CS/231128/3963.94-4201.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	11/30/2022	11/28/2023	178	705,256	4201.780	25,013			4,226		34,773			(19,599)				
SPX/CS/231201/4071.70-4316.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/07/2022	12/01/2023	199	810,807	4316.000	24,514			4,248		35,119			(18,734)				
SPX/CS/231205/3998.84-4238.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/07/2022	12/05/2023	156	623,386	4238.770	20,104			3,671		29,424			(15,191)				
SPX/CS/241210/3934.38-4445.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	582	2,290,139	4445.850	151,836			91,059		197,971			(56,965)				
SPX/CS/231208/3934.38-4328.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	2,340	9,205,181	4328.670	486,954			93,276		706,663			(368,988)				
SPX/CS/231208/3934.38-4170.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/09/2022	12/08/2023	9,873	38,843,389	4170.440	1,308,245			250,593		1,932,769			(991,318)				
SPX/CS/231110/3934.38-4278.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	11/10/2023	801	3,151,480	4278.630	148,435			18,157		223,768			(122,107)				
SPX/CS/231208/3934.38-4190.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/09/2022	12/08/2023	19,087	75,097,172	4190.110	2,716,265			520,299		4,016,116			(2,058,240)				
SPX/CS/241210/3934.38-4405.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	483	1,900,892	4405.670	117,475			70,452		152,877			(44,074)				
SPX/CS/231208/3934.38-4199.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	487	1,915,663	4199.950	71,837			13,760		105,953			(54,435)				
SPX/CS/231208/3934.38-4131.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	12/09/2022	12/08/2023	1,904	7,492,913	4131.100	213,548			40,905		315,275			(161,815)				
SPX/AVGCS/231208/10/3934.38-4190.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	1,066	4,195,019	4190.110	138,016			26,437		261,281			(104,581)				
SPX_INDU_NDX/ARBCS/231208/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	2,235,050	2,235,050	4.250	58,782			11,260		86,755			(44,542)				
SPX/CS/231208/3934.38-4268.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	393	1,547,758	4268.800	71,352			13,667		104,363			(54,066)				
SPX/CS/231208/3934.38-4278.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/09/2022	12/08/2023	31,106	122,382,012	4278.640	5,764,193			651,392		8,450,888			(4,367,797)				
SPX/AVGCS/231208/10/3934.38-4180.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	417	1,639,305	4180.280	52,294			10,017		98,962			(39,625)				
SPX_INDU_NDX/ARBCS/231208/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	12/09/2022	12/08/2023	1,723,183	1,723,183	6.750	64,964			12,444		100,375			(49,226)				
SPX/CS/231208/3934.38-4298.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	1,105	4,346,461	4298.310	215,150			41,212		313,787			(163,029)				
SPX/CS/231110/3934.38-4347.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/09/2022	11/10/2023	225	886,496	4347.490	48,500			5,933		71,672			(39,898)				
SPX/CS/231110/3934.38-4298.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	11/10/2023	829	3,261,533	4298.310	161,120			19,709		241,502			(132,542)				
SPX/CS/241210/3934.38-4748.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/09/2022	12/10/2024	235	924,054	4748.220	88,903			53,317		116,403			(33,354)				
SPX/CS/231208/3934.38-4219.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	950	3,738,194	4219.620	149,528			28,642		220,171			(113,304)				
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	12/09/2022	12/10/2024	237	930,991	4465.520	63,512			38,090		83,170			(23,828)				

STATEMENT AS OF SEPTEMBER 30, 2023 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/231208/3934.38-4042.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	139	548,667	4042.340	9,026			1,729		13,026			(6,839)				
SPX/CS/241210/3934.38-4563.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	239	940,526	4563.880	73,954			44,352		97,022			(27,745)				
SPX/CS/241210/3934.38-4559.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	157	618,223	4559.250	48,320			28,979		63,387			(18,129)				
SPX/CS/231208/3934.38-4160.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	241	946,327	4160.610	30,793			5,898		45,299			(23,334)				
SPX/CS/231208/3934.38-4047.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	161	632,097	4047.690	10,878			2,084		15,726			(8,243)				
SPX/CS/231208/3934.38-4229.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	12/09/2022	12/08/2023	4,325	17,014,302	4229.460	700,989			134,274		1,032,032			(531,172)				
SPX/CS/231208/3934.38-4052.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	278	1,094,210	4052.410	19,564			3,748		28,319			(14,825)				
SPX/CS/231208/3934.38-4057.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	346	1,362,663	4057.130	25,264			4,839		36,628			(19,144)				
SPX/CS/231208/3934.38-4022.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	368	1,446,957	4022.900	19,780			3,789		28,316			(14,988)				
SPX/CS/241210/3934.38-4637.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/10/2024	373	1,467,741	4637.920	126,226			75,700		165,620			(47,357)				
SPX_INDU_NDX/ARBCS/231208/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	12/09/2022	12/08/2023	1,156,274	1,156,274	6.000	39,891			7,641		60,989			(30,228)				
SPX_AVGCS/231208/10/3934.38-4209.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	12/09/2022	12/08/2023	370	1,453,755	4209.790	50,736			9,718		95,439			(38,445)				
SPX_INDU_NDX/ARBCS/231208/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	12/09/2022	12/08/2023	846,439	846,439	4.500	23,531			4,507		34,617			(17,831)				
SPX_AVGCS/231208/10/3934.38-4232.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GCT1XBU11	12/09/2022	12/08/2023	259	1,019,776	4232.220	37,732			7,227		69,954			(28,591)				
SPX/CS/231208/3934.38-4160.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/08/2023	4,280	16,838,765	4160.610	545,566			104,505		806,043			(413,408)				
SPX/CS/231208/3934.38-4091.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	12/09/2022	12/08/2023	2,867	11,278,647	4091.710	260,198			49,841		384,543			(197,164)				
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	614	2,415,292	4465.520	165,448			99,222		215,770			(62,072)				
SPX/CS/231212/3990.56-4229.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/14/2022	12/12/2023	164	654,085	4229.990	22,993			4,651		31,031			(17,375)				
SPX/CS/231220/3821.62-4050.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/21/2022	12/20/2023	156	594,722	4050.910	20,673			4,633		31,283			(15,577)				
SPX/CS/231215/3852.36-4083.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/21/2022	12/15/2023	274	1,056,744	4083.500	35,782			7,624		54,844			(27,345)				
SPX/CS/231215/3895.75-4129.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/21/2022	12/15/2023	140	546,726	4129.500	17,969			3,829		27,687			(13,732)				
SPX/CS/231222/3844.82-4133.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	2,849	10,952,343	4133.180	443,570			102,748		699,263			(337,063)				
SPX/CS/231222/3844.82-3998.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/22/2023	609	2,342,594	3998.610	53,271			12,340		82,499			(40,480)				
SPX/CS/231222/3844.82-4181.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	2,525	9,707,034	4181.240	449,436			104,107		712,205			(341,520)				
SPX/CS/231222/3844.82-4123.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/22/2023	701	2,693,494	4123.570	106,043			24,564		166,702			(80,581)				
SPX/CS/231222/3844.82-4094.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	17,635	67,805,134	4094.730	2,413,863			559,143		3,792,344			(1,834,263)				
SPX/CS/231222/3844.82-4229.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	1,535	5,903,040	4229.300	306,368			70,967		486,595			(232,805)				
SPX/CS/231222/3844.82-4075.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023	9,972	38,340,205	4075.510	1,269,061			293,963		1,989,286			(964,343)				

STATEMENT AS OF SEPTEMBER 30, 2023 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/AVGCS/231222/25/38 44.82-4085.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	195	750,724	4085.120	23,573			5,460		46,277			(17,913)				
SPX/CS/241223/3844.82-4363.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	1,042	4,004,714	4363.870	269,918			167,236		372,310			(101,549)				
SPX/CS/231222/3844.82-4171.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	4,426	17,016,100	4171.630	767,426			177,765		1,216,672			(583,157)				
SPX/CS/231222/3844.82-4065.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	364	1,397,917	4065.890	44,594			10,330		69,676			(33,886)				
SPX/CS/241223/3844.82-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	336	1,293,057	4532.590	110,556			68,499		153,266			(41,594)				
SPX/CS/231222/3844.82-4200.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	858	3,298,226	4200.470	160,294			37,130		254,150			(121,805)				
SPX_INDU_NDX/ARBCS/231222/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	786,272	786,272	4.500	22,094			5,118		33,920			(16,789)				
SPX/CS/231124/3844.82-4181.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	829	3,188,745	4181.060	147,001			24,350		240,493			(121,298)				
SPX/AVGCS/231222/25/38 44.82-4131.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	408	1,569,417	4131.240	56,499			13,087		114,806			(42,933)				
SPX_INDU_NDX/ARBCS/231222/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	1,592,870	1,592,870	6.000	55,750			12,914		90,174			(42,364)				
SPX/CS/231124/3844.82-4200.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	809	3,109,456	4200.470	150,498			24,929		246,190			(124,184)				
SPX/CS/231222/3844.82-3950.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	227	871,319	3950.420	13,932			3,227		21,274			(10,587)				
SPX/CS/231124/3844.82-3983.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	11/24/2023	192	736,669	3983.270	15,249			2,526		24,212			(12,583)				
SPX/CS/231222/3844.82-3960.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	381	1,464,841	3960.160	25,342			5,870		38,993			(19,257)				
SPX/CS/241223/3844.82-4454.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	291	1,118,651	4454.590	86,830			53,798		119,781			(32,667)				
SPX/CS/231222/3844.82-4104.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	558	2,143,940	4104.350	79,154			18,335		124,205			(60,148)				
SPX/CS/231222/3844.82-3931.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	531	2,040,857	3931.330	26,776			6,202		40,966			(20,347)				
SPX/CS/231222/3844.82-3955.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	247	948,096	3955.550	15,862			3,674		24,250			(12,053)				
SPX/CS/231222/3844.82-3974.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	188	722,048	3974.550	14,044			3,253		21,557			(10,672)				
SPX_INDU_NDX/ARBCS/231222/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	12/23/2022	12/22/2023	1,939,993	1,939,993	6.750	74,108			17,166		122,374			(56,314)				
SPX/CS/241223/3844.82-4638.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/23/2024	186	715,811	4638.730	68,374			42,363		95,221			(25,724)				
SPX/CS/231222/3844.82-4248.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	190	729,131	4248.780	39,636			9,181		62,670			(30,119)				
SPX/CS/231222/3844.82-4065.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/22/2023	4,377	16,829,545	4065.900	535,180			123,968		838,866			(406,676)				
SPX/CS/231124/3844.82-4248.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	11/24/2023	391	1,504,841	4248.540	80,810			13,386		132,462			(66,681)				
SPX/CS/231222/3844.82-4190.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	154	591,920	4190.850	28,235			6,540		44,525			(21,455)				
SPX/AVGCS/231222/25/38 44.82-4113.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	427	1,641,332	4113.960	56,298			13,041		113,091			(42,780)				
SPX/CS/231222/3844.82-4037.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	12/23/2022	12/22/2023	1,956	7,520,366	4037.060	210,871			48,846		328,237			(160,238)				
SPX/CS/241223/3844.82-4459.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	648	2,489,762	4459.990	193,455			119,861		268,621			(72,782)				

STATEMENT AS OF SEPTEMBER 30, 2023 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/241223/3844.82-4344.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	641	2,465,808	4344.650	161,017			99,763		221,615			(60,579)					
SPX/AVGCS/231222/25/3844.82-4094.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	1,025	3,940,495	4094.730	127,672			29,574		252,500			(97,016)					
SPX/CS/241223/3844.82-4302.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	12/23/2022	12/23/2024	593	2,279,447	4302.990	137,907			85,444		189,331			(51,884)					
SPX/CS/231228/3783.22-4010.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	12/28/2022	12/28/2023	165	625,022	4010.200	20,938			5,147		33,139			(15,791)					
SPX/CS/231229/3849.28-4080.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/04/2023	12/29/2023	273	1,052,256	4080.240		34,398		8,673		53,953			(25,725)					
SPX/CS/231229/3839.50-4069.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/04/2023	12/29/2023	397	1,523,471	4069.870		50,268		12,674		78,625			(37,594)					
SPX/AVGCS/240110/10/3919.25-4164.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	140	548,286	4164.200		17,161		4,794		33,111			(12,368)					
SPX/CS/240110/3919.25-4075.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	387	1,518,276	4075.020		34,799		9,720		50,497			(25,079)					
SPX/CS/250110/3919.25-4428.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	372	1,459,532	4428.750		96,986		62,136		126,712			(34,850)					
SPX/CS/240110/3919.25-4183.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	438	1,714,961	4183.800		64,122		17,911		93,721			(46,211)					
SPX/AVGCS/240110/10/3919.25-4203.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	201	787,072	4203.400		27,548		7,695		54,001			(19,853)					
SPX/CS/231208/3919.25-4075.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	12/08/2023	390	1,528,200	4075.950		35,103		7,322		52,551			(27,781)					
SPX/AVGCS/240110/10/3919.25-4242.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	154	603,425	4242.590		23,232		6,489		45,487			(16,743)					
SPX/CS/231208/3919.25-4281.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	12/08/2023	928	3,636,757	4281.780		177,474		37,019		266,482			(140,455)					
SPX/CS/240110/3919.25-4312.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	1,381	5,412,103	4312.820		285,218		79,670		417,334			(205,548)					
SPX/CS/250110/3919.25-4624.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	255	999,986	4624.720		86,619		55,494		114,417			(31,125)					
SPX/CS/250110/3919.25-4387.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2023	01/10/2025	690	2,706,197	4387.760		166,972		106,974		218,010			(59,998)					
SPX/CS/250110/3919.25-4449.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/10/2023	01/10/2025	766	3,003,915	4449.350		205,378		131,579		269,611			(73,799)					
SPX/CS/231208/3919.25-4262.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	12/08/2023	1,190	4,664,256	4262.180		217,354		45,338		326,573			(172,017)					
SPX/CS/231208/3919.25-4330.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	12/08/2023	299	1,173,742	4330.770		63,429		13,231		94,851			(50,198)					
SPX/CS/240110/3919.25-4203.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	1,179	4,619,736	4203.400		184,327		51,488		269,304			(132,839)					
SPX/CS/250110/3919.25-4546.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2025	553	2,166,066	4546.330		170,686		109,353		224,967			(61,333)					
SPX/CS/240110/3919.25-4281.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	972	3,809,769	4281.200		187,060		52,251		274,247			(134,808)					
SPX/CS/250110/3919.25-4605.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	261	1,022,171	4605.120		86,629		55,500		114,323			(31,129)					
SPX/CS/250110/3919.25-4539.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2025	129	505,340	4539.980		39,624		25,386		52,038			(14,238)					
SPX/CS/240110/3919.25-4041.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	232	909,925	4041.530		16,479		4,603		23,967			(11,876)					
SPX/CS/240110/3919.25-4174.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	21,394	83,848,931	4174.000		3,018,562		843,174		4,427,353			(2,175,388)					
SPX/CS/240110/3919.25-4154.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	8,094	31,720,473	4154.410		1,062,636		296,826		1,556,149			(765,810)					

STATEMENT AS OF SEPTEMBER 30, 2023 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/240110/3919.25-4026.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	180	705,764	4026.820		11,370		3,176		16,413			(8,194)						
SPX_INDU_NDX/ARBCS/240110/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	1,320,378	1,320,378	6.750		48,854		13,646		76,132			(35,208)						
SPX/AVGCS/240110/10/3919.25-4174.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	912	3,576,037	4174.000		115,506		32,264		223,677			(83,242)						
SPX/CS/240110/3919.25-4213.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	3,311	12,978,151	4213.190		530,806		148,270		779,821			(382,536)						
SPX/CS/240110/3919.25-4144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	133	520,243	4144.600		16,788		4,689		24,534			(12,099)						
SPX_INDU_NDX/ARBCS/240110/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	596,915	596,915	4.500		15,938		4,452		23,839			(11,486)						
SPX/AVGCS/240110/10/3919.25-4193.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	422	1,655,148	4193.600		56,441		15,766		110,346			(40,675)						
SPX/CS/240110/3919.25-4032.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	209	819,629	4032.120		13,827		3,862		19,974			(9,965)						
SPX/CS/240110/3919.25-4262.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	3,132	12,274,215	4262.180		573,206		160,113		843,991			(413,092)						
SPX/CS/240110/3919.25-4036.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	190	746,387	4036.830		13,092		3,657		18,926			(9,435)						
SPX_INDU_NDX/ARBCS/240110/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	1,326,522	1,326,522	6.000		44,704		12,487		68,915			(32,217)						
SPX/CS/240110/3919.25-4115.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	2,524	9,891,628	4115.210		281,615		78,663		409,279			(202,951)						
SPX/CS/240110/3919.25-4144.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	5,359	21,004,885	4144.610		678,038		189,396		990,610			(488,642)						
SPX/CS/240110/3919.25-4252.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/10/2023	01/10/2024	941	3,688,423	4252.390		168,930		47,187		247,380			(121,743)						
SPX/CS/240110/3919.25-4007.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/10/2023	01/10/2024	607	2,377,866	4007.430		31,554		8,814		45,543			(22,740)						
SPX/CS/240105/3895.08-4128.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/11/2023	01/05/2024	223	868,098	4128.780		30,716		8,289		43,354			(22,425)						
SPX/CS/240112/3999.09-4239.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/18/2023	01/12/2024	385	1,539,366	4239.040		51,771		15,002		71,546			(36,769)						
SPX/CS/240118/3928.86-4164.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	01/18/2023	01/18/2024	166	652,100	4164.590		22,921		6,915		31,722			(16,007)						
SPX/CS/240125/4016.22-4287.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	467	1,873,630	4287.310		73,259		23,533		95,063			(49,726)						
SPX/AVGCS/240125/25/4016.22-4297.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	407	1,636,048	4297.360		57,425		18,447		90,141			(38,979)						
SPX/CS/250124/4016.22-4739.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	259	1,041,604	4739.140		91,974		60,803		112,860			(31,171)						
SPX/CS/240125/4016.22-4367.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	2,569	10,317,938	4367.610		503,515		161,744		650,568			(341,772)						
SPX/CS/250124/4016.22-4658.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/24/2025	488	1,959,642	4658.820		157,947		104,417		193,476			(53,530)						
SPX/CS/240125/4016.22-4387.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	762	3,059,249	4387.720		156,634		50,315		201,562			(106,318)						
SPX/AVGCS/240125/25/4016.22-4277.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	01/25/2023	01/25/2024	740	2,973,310	4277.270		98,714		31,710		157,995			(67,004)						
SPX/CS/240125/4016.22-4126.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	283	1,135,864	4126.440		19,423		6,239		24,911			(13,184)						
SPX/CS/240125/4016.22-4131.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	01/25/2023	01/25/2024	186	747,284	4131.890		13,526		4,345		17,170			(9,181)						
SPX_INDU_NDX/ARBCS/240125/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	01/25/2023	01/25/2024	2,179,996	2,179,996	6.750		82,840		26,611		103,850			(56,229)						

STATEMENT AS OF SEPTEMBER 30, 2023 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/231222/4016.22-4729.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	12/22/2023	147	591,076	4729.100		45,631		11,513		51,569			(34,118)					
SPX/AVGCS/240125/25/4016.22-4267.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06 Wells Fargo Bank, National Association	01/25/2023	01/25/2024	231	927,493	4267.230		30,144		9,683		48,220			(20,461)					
SPX/CS/240125/4016.22-4277.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/25/2024	21,388	85,896,995	4277.270		3,238,317		1,040,241		4,215,837			(2,198,075)					
SPX_INDJ_NDX/ARBCS/240125/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	01/25/2023	01/25/2024	1,721,132	1,721,132	6.000		60,068		19,295		74,244			(40,772)					
SPX/CS/250124/4016.22-4538.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	415	1,667,489	4538.330		113,723		75,181		138,316			(38,542)					
SPX_INDJ_NDX/ARBCS/240125/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYJLN8C3868	01/25/2023	01/25/2024	538,310	538,310	4.250		14,427		4,634		17,153			(9,792)					
SPX/CS/250124/4016.22-4558.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP517OUK5573	01/25/2023	01/24/2025	817	3,281,377	4558.410		230,025		152,066		281,155			(77,958)					
SPX/AVGCS/240125/25/4016.22-4307.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/25/2023	01/25/2024	234	998,253	4307.400		33,871		10,880		52,458			(22,991)					
SPX/CS/250124/4016.22-4842.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	148	593,343	4842.450		57,673		38,127		70,900			(19,546)					
SPX/CS/240125/4016.22-4247.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/25/2024	332	1,331,831	4247.140		45,282		14,546		58,577			(30,736)					
SPX/AVGCS/240125/25/4016.22-4347.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/25/2023	01/25/2024	132	530,481	4347.560		20,901		6,714		30,868			(14,187)					
SPX/CS/250124/4016.22-4719.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	140	561,575	4719.060		48,745		32,225		59,549			(16,520)					
SPX/CS/240125/4016.22-4247.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	01/25/2023	01/25/2024	6,669	26,783,710	4247.150		907,968		291,666		1,178,048			(616,302)					
SPX/CS/240125/4016.22-4317.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/25/2023	01/25/2024	3,800	15,260,648	4317.440		654,682		210,303		847,525			(444,379)					
SPX/CS/240125/4016.22-4137.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/25/2023	01/25/2024	578	2,319,643	4137.050		42,890		13,778		55,582			(29,113)					
SPX/CS/240125/4016.22-4217.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/25/2024	1,289	5,178,478	4217.030		154,319		49,572		200,465			(104,747)					
SPX/CS/240125/4016.22-4307.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/25/2024	3,140	12,612,320	4307.400		524,673		168,540		680,567			(356,132)					
SPX/CS/240125/4016.22-4106.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/25/2023	01/25/2024	627	2,516,787	4106.580		35,160		11,294		45,527			(23,865)					
SPX/CS/231222/4016.22-4437.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	12/22/2023	408	1,636,888	4437.920		91,502		23,087		117,152			(68,415)					
SPX/CS/231222/4016.22-4176.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	01/25/2023	12/22/2023	576	2,312,545	4176.810		55,940		14,114		73,967			(41,826)					
SPX/CS/240125/4016.22-4257.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	01/25/2023	01/25/2024	10,553	42,383,905	4257.190		1,491,913		479,246		1,937,063			(1,012,668)					
SPX/CS/231222/4016.22-4387.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	12/22/2023	514	2,065,649	4387.720		104,522		26,372		135,819			(78,150)					
SPX/CS/240125/4016.22-4418.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP517OUK5573	01/25/2023	01/25/2024	2,090	8,393,008	4418.050		457,419		146,936		586,370			(310,483)					
SPX/CS/240125/4016.22-4176.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/25/2024	295	1,185,614	4176.480		28,810		9,255		37,180			(19,556)					
SPX/CS/250124/4016.22-4653.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	232	931,631	4653.870		74,903		49,518		91,404			(25,386)					
SPX/CS/231222/4016.22-4367.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	12/22/2023	948	3,805,846	4367.640		184,203		46,476		240,161			(137,727)					
SPX/CS/250124/4016.22-4497.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/24/2025	536	2,150,758	4497.640		136,788		90,429		166,232			(46,359)					

STATEMENT AS OF SEPTEMBER 30, 2023 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/240119/3972.61-4210.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	01/25/2023	01/19/2024	253	1,004,081	4210.970		36,684		11,365		47,513			(25,336)					
SPX/CS/240126/4070.56-4314.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/01/2023	01/26/2024	142	577,863	4314.790		21,678		7,124		25,172			(14,554)					
SPX/CS/240126/4060.43-4304.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/01/2023	01/26/2024	176	716,630	4304.060		26,988		8,869		31,431			(18,119)					
SPX/CS/240206/4111.08-4357.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/08/2023	02/06/2024	133	545,340	4357.740		19,741		6,987		22,517			(12,754)					
SPX/CS/250210/4090.46-4622.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/10/2025	142	579,365	4622.220		40,498		27,715		45,916			(12,783)					
SPX/CS/250210/4090.46-4806.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	02/10/2023	02/10/2025	512	2,094,784	4806.290		183,922		125,868		210,587			(58,054)					
SPX/CS/240209/4090.46-4356.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	22,685	92,793,606	4356.340		3,516,878		1,277,964		4,194,192			(2,238,914)					
SPX/CS/250210/4090.46-4744.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/10/2025	218	890,677	4744.930		73,659		50,409		83,620			(23,250)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/10/2023	02/09/2024	1,133,682	1,133,683	6.750		43,193		15,696		46,259			(27,498)					
SPX/AVGCS/240209/10/4090.46-4376.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	477	1,951,845	4376.790		68,900		25,037		85,667			(43,863)					
SPX/CS/240209/4090.46-4335.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	10,076	41,217,474	4335.890		1,454,977		528,710		1,739,790			(926,267)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/10/2023	02/09/2024	1,309,220	1,309,220	6.000		45,561		16,556		48,439			(29,005)					
SPX/CS/240209/4090.46-4202.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	216	883,103	4202.800		15,278		5,552		18,170			(9,726)					
SPX/CS/240209/4090.46-4294.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	908	3,713,481	4294.980		111,404		40,482		133,528			(70,922)					
SPX/CS/240110/4090.46-4448.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	01/10/2024	429	1,754,311	4448.380		85,435		26,207		99,545			(59,228)					
SPX/CS/240209/4090.46-4325.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	7,462	30,522,614	4325.660		1,037,769		377,105		1,241,657			(660,664)					
SPX/AVGCS/240209/10/4090.46-4346.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	242	988,014	4346.110		32,110		11,668		41,749			(20,442)					
SPX/CS/240110/4090.46-4519.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	01/10/2024	376	1,538,961	4519.990		86,797		26,625		97,830			(60,172)					
SPX/CS/250210/4090.46-4933.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/10/2025	132	538,147	4933.590		53,707		36,755		60,669			(16,952)					
SPX_INDU_NDX/ARBCS/240209/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/10/2023	02/09/2024	907,306	907,306	4.250		24,316		8,836		24,880			(15,480)					
SPX/AVGCS/240209/10/4090.46-4393.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/10/2023	02/09/2024	225	918,468	4393.300		33,708		12,249		40,869			(21,459)					
SPX/CS/240110/4090.46-4468.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	01/10/2024	365	1,492,240	4468.830		76,104		23,345		87,879			(52,759)					
SPX/CS/240209/4090.46-4182.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	02/10/2023	02/09/2024	1,595	6,525,158	4182.500		91,613		33,290		110,865			(58,323)					
SPX/CS/240209/4090.46-4397.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	5,608	22,938,069	4397.240		986,337		358,415		1,167,065			(627,922)					
SPX/CS/240209/4090.46-4438.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	560	2,288,728	4438.150		109,630		39,837		128,209			(69,793)					
SPX/CS/240209/4090.46-4468.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	02/10/2023	02/09/2024	1,427	5,835,708	4468.770		299,955		108,998		347,684			(190,958)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240209/4090.46-4211.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	274	1,122,022	4211.070		20,757		7,543		24,704			(13,215)					
SPX/CS/240209/4090.46-4448.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	2,381	9,737,987	4448.380		478,135		173,745		557,353			(304,390)					
SPX/CS/240209/4090.46-4520.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	1,209	4,943,448	4520.030		281,777		102,392		320,718			(179,385)					
SPX/CS/250210/4090.46-4642.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	822	3,361,350	4642.670		239,664		164,016		274,973			(75,648)					
SPX/CS/250210/4090.46-4826.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	268	1,095,639	4826.740		99,155		67,858		112,463			(31,298)					
SPX/CS/240209/4090.46-4387.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	952	3,895,762	4387.020		162,843		59,174		192,849			(103,669)					
SPX/CS/240209/4090.46-4366.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/09/2024	484	1,981,670	4366.570		77,681		28,228		92,462			(49,454)					
SPX/CS/240209/4090.46-4253.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/10/2023	02/09/2024	927	3,790,257	4253.940		92,369		33,565		111,071			(58,804)					
SPX/CS/250210/4090.46-4580.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/10/2023	02/10/2025	457	1,868,676	4580.300		120,530		82,485		138,063			(38,044)					
SPX/CS/250210/4090.46-4741.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/10/2023	02/10/2025	207	845,850	4741.630		69,698		47,698		79,100			(22,000)					
SPX/AVGCS/240209/10/4090.46-4356.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	02/10/2023	02/09/2024	796	3,255,095	4356.340		109,046		39,625		139,580			(69,421)					
SPX/CS/240215/4147.60-4396.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/15/2023	02/15/2024	192	797,730	4396.460		28,678		10,814		31,667			(17,864)					
SPX/CS/240216/4079.09-4323.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/22/2023	02/16/2024	264	1,076,924	4323.840		35,856		13,854		46,045			(22,003)					
SPX/CS/240221/3997.34-4237.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/22/2023	02/21/2024	181	723,861	4237.180		25,702		10,151		32,989			(15,551)					
SPX/AVGCS/240223/25/3970.04-4218.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	250	992,110	4218.170		32,045		12,981		55,740			(19,064)					
SPX/CS/240223/3970.04-4307.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	1,892	7,513,015	4307.490		358,897		145,389		476,354			(213,508)					
SPX_INDU_NDX/ARBCS/240223/25/3970.04-4317.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	843,883	843,883	4,500		23,798		9,640		27,347			(14,157)					
SPX/CS/240223/3970.04-4684.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	4,676	18,563,018	4317.420		904,762		366,518		1,206,426			(538,243)					
SPX/CS/250225/3970.04-4208.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	10,237	40,640,281	4208.240		1,421,597		575,888		1,887,778			(845,709)					
SPX/CS/240223/3970.04-4228.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	15,727	62,438,087	4228.090		2,349,545		951,799		3,120,788			(1,397,746)					
SPX/CS/250225/3970.04-4786.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/25/2025	512	2,031,747	4786.630		202,768		143,214		250,043			(59,554)					
SPX/CS/240223/3970.04-4078.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	167	663,867	4078.510		11,551		4,679		14,588			(6,872)					
SPX/CS/250225/3970.04-4486.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/25/2025	405	1,607,367	4486.150		112,516		79,469		135,626			(33,047)					
SPX/CS/240125/3970.04-4337.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	01/25/2024	363	1,440,396	4337.270		73,547		26,024		99,325			(47,522)					
SPX/CS/240223/3970.04-4124.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	187	744,254	4124.080		17,847		7,230		22,944			(10,617)					
SPX/AVGCS/240223/25/3970.04-4263.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	214	851,200	4263.720		31,154		12,620		54,427			(18,533)					

STATEMENT AS OF SEPTEMBER 30, 2023 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/240223/3970.04-4059.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,722	6,837,574	4059.370		94,700		38,363		124,349			(56,337)				
SPX/CS/240125/3970.04-4386.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	01/25/2024	492	1,953,653	4386.910		110,381		39,058		148,934			(71,323)				
SPX_INDUI_NDX/ARBCS/240223/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	525	525,558	4.250		14,190		5,748		16,161			(8,442)				
SPX/CS/240223/3970.04-4267.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	3,975	15,781,902	4267.790		674,834		273,375		897,142			(401,459)				
SPX/CS/240125/3970.04-4317.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	01/25/2024	494	1,960,361	4317.420		95,470		33,782		129,138			(61,688)				
SPX/CS/240125/3970.04-4124.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	01/25/2024	383	1,519,122	4124.270		35,532		12,573		47,790			(22,959)				
SPX/CS/250225/3970.04-4506.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/25/2025	1,135	4,505,079	4506.000		322,113		227,506		392,928			(94,607)				
SPX/CS/240223/3970.04-4128.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,383	5,488,736	4128.840		132,114		53,519		174,198			(78,595)				
SPX/CS/240223/3970.04-4238.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	388	1,538,661	4238.020		60,085		24,340		79,586			(35,744)				
SPX/CS/240223/3970.04-4386.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	3,767	14,954,142	4386.930		844,759		342,211		1,129,319			(502,548)				
SPX/CS/250225/3970.04-4664.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	201	797,279	4664.800		70,543		49,824		86,546			(20,719)				
SPX/CS/250225/3970.04-4446.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/25/2025	569	2,260,287	4446.110		146,919		103,768		177,520			(43,151)				
SPX/CS/250225/3970.04-4605.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	245	972,952	4605.250		80,269		56,693		98,119			(23,575)				
SPX/CS/240223/3970.04-4257.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	02/24/2023	02/23/2024	1,373	5,448,860	4257.870		227,217		92,046		300,542			(135,172)				
SPX/CS/240223/3970.04-4198.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	4,613	18,314,560	4198.320		616,285		249,657		817,978			(366,628)				
SPX_INDUI_NDX/ARBCS/240223/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	992	992,599	6.750		38,116		15,441		46,070			(22,675)				
SPX/CS/240223/3970.04-4084.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	02/24/2023	02/23/2024	1,294	5,135,467	4084.480		90,384		36,615		118,880			(53,770)				
SPX/CS/240223/3970.04-4336.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	02/24/2023	02/23/2024	1,658	6,581,596	4336.760		336,780		136,429		447,707			(200,351)				
SPX/AVGCS/240223/25/3970.04-4247.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	652	2,589,630	4247.940		90,896		36,822		159,047			(54,074)				
SPX_INDUI_NDX/ARBCS/240223/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	02/24/2023	02/23/2024	8,558	8,558,352	6.000		299,542		121,344		358,723			(178,198)				
SPX/CS/250225/3970.04-4600.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/25/2025	269	1,068,133	4600.150		87,566		61,847		106,994			(25,719)				
SPX/AVGCS/240223/25/3970.04-4228.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	02/24/2023	02/23/2024	1,121	4,449,451	4228.090		147,722		59,842		258,030			(87,880)				
SPX/CS/240223/3970.04-4168.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02/24/2023	02/23/2024	2,359	9,366,386	4168.240		277,245		112,312		366,698			(164,933)				
SPX/CS/240229/3970.15-4208.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/01/2023	02/29/2024	145	574,853	4208.360		19,972		8,359		26,693			(11,613)				
SPX/CS/240301/3951.39-4188.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/01/2023	03/01/2024	138	544,786	4188.470		19,275		8,130		25,386			(11,145)				
SPX/CS/240304/4045.64-4288.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/08/2023	03/04/2024	148	599,637	4288.380		20,035		8,716		26,089			(11,319)				
SPX/CS/250310/3861.59-4363.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	179	692,178	4363.600		47,830		34,737		60,869			(13,093)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240209/3861.59-4199.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	02/09/2024	440	1,700,581	4199.480		82,733		32,839		119,331			(49,895)					
SPX/CS/240308/3861.59-4218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/10/2023	03/08/2024	1,641	6,338,560	4218.790		324,534		144,849		460,352			(179,686)					
SPX/CS/240308/3861.59-4151.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	3,740	14,441,365	4151.210		612,314		273,293		866,983			(339,021)					
SPX/AVGCS/240308/10/38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	1,100,183	1,100,183	6.750		42,797		19,102		54,375			(23,696)					
SPX/AVGCS/240308/10/38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	1,126	4,349,694	4112.590		146,585		65,425		269,844			(81,160)					
SPX/CS/240209/3861.59-4218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	02/09/2024	889	3,432,102	4218.790		175,003		69,463		253,044			(105,540)					
SPX/INDU_NDX/ARBCS/240308/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	672,583	672,583	4.500		18,832		8,405		23,020			(10,427)					
SPX/CS/240308/3861.59-4199.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	3,803	14,687,512	4199.480		712,344		317,939		1,014,880			(394,405)					
SPX/CS/240308/3861.59-4093.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	10,654	41,142,868	4093.290		1,427,658		637,203		2,005,366			(790,454)					
SPX/CS/240308/3861.59-4122.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	438	1,692,761	4122.250		65,747		29,345		92,157			(36,402)					
SPX/AVGCS/240308/10/38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	663	2,560,798	4131.900		91,677		40,918		170,368			(50,759)					
SPX/CS/240308/3861.59-4014.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/10/2023	03/08/2024	886	3,422,375	4014.730		81,247		36,263		112,245			(44,984)					
SPX/CS/250310/3861.59-4323.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	03/10/2023	03/10/2025	489	1,888,897	4323.270		121,248		88,057		153,929			(33,191)					
SPX/CS/240308/3861.59-3972.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	5,695	21,990,082	3972.770		382,627		170,777		528,211			(211,850)					
SPX/CS/250310/3861.59-4382.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	1,291	4,987,200	4382.900		355,089		257,886		453,722			(97,203)					
SPX/CS/240308/3861.59-4083.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	6,727	25,977,935	4083.630		865,065		386,103		1,216,205			(478,963)					
SPX/AVGCS/240308/10/38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	458	1,770,367	4102.940		57,714		25,759		105,803			(31,955)					
SPX/CS/240209/3861.59-4267.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	02/09/2024	328	1,266,039	4267.060		72,544		28,794		104,228			(43,750)					
SPX/CS/240308/3861.59-4112.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	16,373	63,227,030	4112.590		2,358,368		1,052,605		3,322,718			(1,305,763)					
SPX/CS/250310/3861.59-4556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	03/10/2023	03/10/2025	419	1,619,523	4556.680		144,138		104,681		189,258			(39,457)					
SPX/CS/240308/3861.59-4054.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America, National Association-NY	03/10/2023	03/08/2024	2,291	8,845,538	4054.520		259,174		115,677		362,278			(143,498)					
SPX/AVGCS/240308/10/38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/10/2023	03/08/2024	214	825,851	4147.870		30,804		13,749		57,955			(17,055)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240308/3861.59-4141.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54 Wells Fargo Bank, National Association	03/10/2023	03/08/2024	747	2,885,431	4141.560		119,486		53,330		167,885				(66,156)			
SPX/CS/250310/3861.59-4479.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSRPFMYMCJFT09 Wells Fargo Bank, National Association	03/10/2023	03/10/2025	402	1,552,271	4479.440		126,355		91,766		164,072				(34,589)			
SPX/CS/250310/3861.59-4476.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSRPFMYMCJFT09 Wells Fargo Bank, National Association	03/10/2023	03/10/2025	260	1,002,737	4476.620		81,322		59,061		105,568				(22,261)			
SPX/CS/240308/3861.59-3948.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/10/2023	03/08/2024	521	2,010,885	3948.480		27,750		12,386		37,926				(15,365)			
SPX_INDU_NDX/ARBCS/240308/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54 Bank of America, National Association-NY	03/10/2023	03/08/2024	4,748,436	4,748,436	6.000		164,771		73,542		211,290				(91,229)			
SPX/CS/240308/3861.59-4189.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	B4TYDEB6KGMZ0031MB27 Wells Fargo Bank, National Association	03/10/2023	03/08/2024	2,464	9,516,634	4189.830		450,137		200,909		640,594				(249,228)			
SPX/CS/250310/3861.59-4537.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	KB1H1DSRPFMYMCJFT09 National Association	03/10/2023	03/10/2025	246	948,351	4537.370		82,601		59,990		108,229				(22,612)			
SPX/CS/240308/3861.59-4267.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank 1YDQJBGJWY9T8XKCSX06	03/10/2023	03/08/2024	1,869	7,218,918	4267.090		410,035		183,010		586,096				(227,025)			
SPX/CS/240315/3891.93-4125.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/15/2023	03/15/2024	192	745,990	4125.450		26,207		12,078		35,734				(14,128)			
SPX/CS/240313/3855.76-4087.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/15/2023	03/13/2024	134	516,800	4087.110		18,575		8,505		25,184				(10,070)			
SPX/CS/240315/3916.64-4151.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/22/2023	03/15/2024	136	533,296	4151.640		19,886		9,348		25,194				(10,538)			
SPX/CS/240320/3951.57-4188.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/22/2023	03/20/2024	132	522,675	4188.660		19,023		9,084		24,146				(9,939)			
SPX/CS/240315/3960.28-4197.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/22/2023	03/15/2024	140	555,080	4197.900		20,100		9,449		25,584				(10,651)			
SPX/CS/250325/3970.99-4665.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2025	245	973,898	4665.910		85,119		63,513		105,446				(21,606)			
SPX/CS/250325/3970.99-4487.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE81BX4P4R0T8PU41	03/24/2023	03/25/2025	551	2,188,166	4487.220		150,327		112,169		183,851				(38,158)			
SPX/CS/240325/3970.99-4229.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573 (London)	03/24/2023	03/25/2024	13,005	51,642,308	4229.100		1,941,751		951,839		2,541,476				(989,912)			
SPX/CS/240325/3970.99-4388.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573 (London)	03/24/2023	03/25/2024	1,543	6,125,748	4388.070		348,065		170,620		458,414				(177,445)			
SPX/AVGCS/240325/25/3970.99-4269.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	163	645,517	4269.080		24,336		11,929		41,583				(12,407)			
SPX_INDU_NDX/ARBCS/240325/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	1,813,309	1,813,309	6.000		62,559		30,666		65,127				(31,893)			
SPX/CS/240223/3970.99-4338.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	02/23/2024	1,124	4,462,628	4338.310		228,040		100,338		303,682				(127,703)			
SPX/CS/240325/3970.99-4152.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2024	128	509,747	4152.380		14,120		6,922		18,044				(7,198)			
SPX/CS/240325/3970.99-4318.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573 (London)	03/24/2023	03/25/2024	3,501	13,901,826	4318.450		677,992		332,349		892,143				(345,643)			
SPX/CS/240325/3970.99-4199.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC G5GSEF7VJP5170UK5573 (London)	03/24/2023	03/25/2024	6,362	25,263,207	4199.320		852,633		417,957		1,110,219				(434,676)			
SPX/CS/240325/3970.99-4258.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/24/2023	03/25/2024	910	3,613,421	4258.890		150,680		73,863		196,392				(76,817)			
SPX/CS/240325/3970.99-4169.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70006XZS54	03/24/2023	03/25/2024	2,732	10,849,107	4169.540		322,218		157,950		418,304				(164,268)			
SPX/CS/250325/3970.99-4584.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	03/24/2023	03/25/2025	127	503,859	4584.510		40,107		29,927		49,174				(10,181)			

STATEMENT AS OF SEPTEMBER 30, 2023 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/240325/3970.99-4085.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	554	2,199,879	4085.560		39,158		19,195		50,148			(19,963)					
SPX_INDJ_NDX/ARBCS/240325/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	1,042,027	1,042,027	6.750		39,284		19,257		41,443			(20,027)					
SPX/CS/250325/3970.99-4785.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	761	3,023,621	4785.950		293,594		219,069		371,105			(74,524)					
SPX/CS/240325/3970.99-4209.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/24/2023	03/25/2024	8,439	33,510,094	4209.250		1,175,199		576,078		1,531,961			(599,121)					
SPX_INDJ_NDX/ARBCS/240325/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	744,874	744,874	4.500		20,410		10,005		20,704			(10,405)					
SPX/CS/240325/3970.99-4060.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	381	1,514,718	4060.340		21,206		10,395		27,053			(10,811)					
SPX/CS/250325/3970.99-4606.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	607	2,411,621	4606.350		195,582		145,937		242,430			(49,646)					
SPX/CS/240325/3970.99-4268.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/24/2023	03/25/2024	4,403	17,483,049	4268.810		746,876		366,116		979,596			(380,760)					
SPX/AVGCS/240325/25/3970.99-4229.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	1,097	4,354,587	4229.100		147,185		72,150		249,623			(75,036)					
SPX/CS/240325/3970.99-4239.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	531	2,107,251	4239.030		82,604		40,492		107,345			(42,112)					
SPX_INDJ_NDX/ARBCS/240325/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	653,525	653,525	4.250		17,122		8,393		17,245			(8,729)					
SPX/CS/250325/3970.99-4507.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	1,108	4,398,177	4507.070		310,067		231,364		382,035			(78,707)					
SPX/CS/240325/3970.99-4079.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	480	1,904,779	4079.760		32,191		15,780		41,231			(16,411)					
SPX/CS/240325/3970.99-4337.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/24/2023	03/25/2024	2,087	8,288,733	4337.860		423,969		207,828		557,310			(216,141)					
SPX/CS/240223/3970.99-4318.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	02/23/2024	674	2,675,257	4318.450		130,553		57,443		173,735			(73,109)					
SPX/AVGCS/240325/25/3970.99-4248.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	515	2,043,950	4248.960		73,173		35,869		124,572			(37,304)					
SPX/CS/240325/3970.99-4129.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	03/24/2023	03/25/2024	482	1,912,774	4129.830		46,289		22,691		59,663			(23,598)					
SPX/CS/250325/3970.99-4446.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	03/24/2023	03/25/2025	580	2,304,084	4446.460		147,692		110,202		179,899			(37,489)					
SPX/CS/250325/3970.99-4685.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2025	334	1,327,917	4685.770		118,583		88,482		147,105			(30,101)					
SPX/CS/240223/3970.99-4387.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/24/2023	02/23/2024	2,631	10,447,321	4387.940		589,542		259,399		788,234			(330,144)					
SPX/AVGCS/240325/25/3970.99-4219.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	03/24/2023	03/25/2024	216	857,751	4219.180		28,134		13,791		47,560			(14,343)					
SPX/CS/240325/3970.99-4308.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	03/24/2023	03/25/2024	4,135	16,420,368	4308.520		781,445		383,061		1,027,617			(398,384)					
SPX/CS/240328/4027.81-4269.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/29/2023	03/28/2024	651	2,621,808	4269.480		92,288		45,886		115,625			(46,402)					
SPX/CS/240328/3971.27-4209.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	03/29/2023	03/28/2024	135	536,482	4209.550		19,711		9,801		24,511			(9,911)					
SPX/CS/240410/4109.11-4345.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	04/10/2023	04/10/2024	4,875	1,194,085	4345.380		687,156		21,940		47,311			(19,400)					
SPX/CS/240410/4109.11-4376.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	04/10/2023	04/10/2024	12,494	51,340,907	4376.200		1,966,357		1,043,597		2,267,414			(922,760)					
SPX/CS/250410/4109.11-4597.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	04/10/2023	04/10/2025	543	2,229,664	4597.900		143,144		109,651		161,900			(33,493)					

E06.23

STATEMENT AS OF SEPTEMBER 30, 2023 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/240410/4109.11-4355.66	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	8,801	36,165,350	4355.660		1,287,486		683,303		1,488,370			(604,184)					
SPX/CS/250410/4109.11-4956.54	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC 65GSEF7VJP5170UK5573	04/10/2023	04/10/2025	270	1,108,830	4956.540		108,798		83,341		124,595			(25,457)					
SPX/CS/240410/4109.11-4273.54	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	566	2,325,681	4273.540		57,212		30,364		66,094			(26,848)					
SPX/CS/250410/4109.11-4643.29	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2025	399	1,638,359	4643.290		113,521		86,972		128,445			(26,566)					
SPX/AVGCS/240410/10/4109.11-4415.08	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1GCT1XBU11	04/10/2023	04/10/2024	197	808,133	4415.080		30,224		16,041		40,304			(14,183)					
SPX/CS/250410/4109.11-4763.52	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	04/10/2025	282	1,156,740	4763.520		94,043		72,038		107,297			(22,004)					
SPX_INDU_NDX/ARBCS/240410/10/00-6.00% .. 4314.57	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	1,044,020	1,044,020	6.000		37,480		19,892		32,580			(17,589)					
SPX/AVGCS/240410/10/4109.11-4365.93	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,578	18,812,475	4314.570		568,137		301,525		656,947			(266,612)					
SPX/CS/240308/4109.11-4272.84	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1GCT1XBU11	04/10/2023	04/10/2024	158	650,930	4365.930		21,481		11,400		29,234			(10,080)					
SPX/CS/250410/4109.11-4828.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	03/08/2024	391	1,606,137	4272.840		39,366		19,079		45,754			(20,287)					
SPX/CS/240410/4109.11-4417.29	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	04/10/2025	279	1,146,742	4828.200		100,168		76,730		114,513			(23,438)					
SPX/CS/240410/4109.11-4386.47	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,090	16,805,954	4417.290		729,378		387,100		839,031			(342,278)					
SPX/CS/240308/4109.11-4540.57	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	498	2,046,253	4386.470		81,236		43,114		93,393			(38,122)					
SPX/CS/240410/4109.11-4540.58	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	03/08/2024	211	865,680	4540.570		49,352		23,919		55,394			(25,433)					
SPX/CS/240308/4109.11-4468.66	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,808	7,429,061	4540.580		426,428		226,317		483,217			(200,112)					
SPX/CS/240410/4109.11-4458.38	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	03/08/2024	282	1,160,166	4468.660		57,277		27,760		65,179			(29,517)					
SPX/CS/240410/4109.11-4201.56	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	4,789	19,680,185	4458.380		950,553		504,483		1,089,074			(446,070)					
SPX_INDU_NDX/ARBCS/240410/10/00-4.50% .. 4407.02	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	992	4,075,342	4201.560		58,074		30,821		66,824			(27,252)					
SPX/CS/240410/4109.11-4468.66	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	04/10/2023	04/10/2024	724,077	724,077	4.500		20,636		10,952		17,455			(9,684)					
SPX/CS/240410/4109.11-4468.66	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,388	5,705,242	4407.020		241,332		128,081		276,824			(113,251)					
SPX/CS/250410/4109.11-4848.75	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	2,015	8,281,679	4468.660		410,771		218,007		469,084			(192,764)					
SPX/AVGCS/240410/10/4109.11-4376.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	04/10/2025	507	2,082,414	4848.750		186,043		142,512		212,375			(43,531)					
SPX/CS/250410/4109.11-4663.84	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1GCT1XBU11	04/10/2023	04/10/2024	872	3,582,053	4376.200		121,432		64,447		165,037			(56,985)					
SPX/CS/240308/4109.11-4489.20	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	04/10/2025	1,050	4,315,262	4663.840		307,290		235,389		349,348			(71,901)					
SPX/CS/240410/4109.11-4228.04	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	03/08/2024	566	2,326,104	4489.200		119,794		58,060		136,255			(61,735)					
SPX/AVGCS/240410/10/4109.11-4396.75	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London) 65GSEF7VJP5170UK5573	04/10/2023	04/10/2024	251	1,033,073	4228.040		19,215		10,198		21,593			(9,017)					
SPX/CS/240410/4109.11-4489.13	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada ES71P3U3RH1GCT1XBU11	04/10/2023	04/10/2024	428	1,760,449	4396.750		63,024		33,449		84,872			(29,576)					
		Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/10/2023	04/10/2024	1,839	7,558,042	4489.130		392,262		208,184		447,216			(184,078)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240410/4109.11-4222.07	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024	684	2,809,188	4222.070		48,599		25,793		55,887			(22,806)				
SPX/CS/240410/4109.11-4345.38	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London)	04/10/2023	04/10/2024	291	20,033,708	4345.380		41,340		364,692		793,761			(322,464)				
SPX_INDU_NDX/ARBCS/240410/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/10/2023	04/10/2024	671,697	671,697	6.750		26,398		14,010		23,235			(12,388)				
SPX/CS/240405/4105.02-4351.32	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	04/12/2023	04/05/2024	148	608,281	4351.320		21,786		11,483		25,102			(10,304)				
SPX/CS/240418/4154.87-4404.16	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/19/2023	04/18/2024	121	504,654	4404.160		18,252		10,123		19,908			(8,129)				
SPX/CS/240415/4137.64-4385.90	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/19/2023	04/15/2024	169	699,017	4385.900		25,693		14,153		28,086			(11,540)				
SPX/CS/240417/4151.32-4400.40	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/19/2023	04/17/2024	158	657,058	4400.400		23,860		13,203		26,023			(10,656)				
SPX/CS/240419/4154.52-4403.79	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/19/2023	04/19/2024	132	547,655	4403.790		19,858		11,038		21,700			(8,820)				
SPX/CS/240325/4071.63-4427.90	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	03/25/2024	1,009	4,107,467	4427.900		205,784		109,793		241,907			(95,991)				
SPX/AVGCS/240425/25/4071.63-4370.82	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	348	1,415,097	4370.820		53,349		30,549		76,657			(22,800)				
SPX/CS/240425/4071.63-4346.47	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	04/25/2024	466	1,896,679	4346.470		76,436		43,769		89,555			(32,667)				
SPX/CS/240425/4071.63-4183.55	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024	482	1,963,702	4183.550		34,247		19,611		39,958			(14,636)				
SPX_INDU_NDX/ARBCS/240425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	673,326	673,326	4.000		17,708		10,140		15,338			(7,568)				
SPX/CS/240425/4071.63-4336.29	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	04/25/2023	04/25/2024	14,007	57,032,547	4336.290		2,212,293		1,266,816		2,603,700			(945,477)				
SPX/CS/240425/4071.63-4448.08	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	04/25/2024	1,346	5,481,400	4448.080		288,870		165,414		338,793			(123,456)				
SPX/CS/250425/4071.63-4912.76	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	04/25/2025	272	1,109,441	4912.760		109,280		85,993		128,719			(23,287)				
SPX/AVGCS/240425/25/4071.63-4356.64	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	476	1,937,435	4356.640		70,716		40,494		101,512			(30,222)				
SPX/CS/240325/4071.63-4417.72	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	03/25/2024	159	646,701	4417.720		31,994		17,079		37,204			(14,932)				
SPX/CS/240425/4071.63-4315.93	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley	04/25/2023	04/25/2024	9,014	36,701,119	4315.930		1,322,708		757,417		1,558,962			(565,292)				
SPX/CS/240425/4071.63-4163.24	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024	843	3,432,423	4163.240		49,324		28,244		57,515			(21,080)				
SPX/CS/240425/4071.63-4234.50	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	BNP PARIBAS	04/25/2023	04/25/2024	611	2,488,523	4234.500		62,089		35,554		72,529			(26,535)				
SPX/AVGCS/240425/25/4071.63-4326.11	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	256	1,043,082	4326.110		34,943		20,009		50,304			(14,934)				
SPX/CS/250425/4071.63-4557.34	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	04/25/2025	476	1,937,063	4557.340		124,747		98,164		143,747			(26,583)				
SPX/CS/240325/4071.63-4499.15	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	03/25/2024	274	1,117,384	4499.150		65,032		34,697		75,800			(30,335)				
SPX/CS/240425/4071.63-4188.89	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	04/25/2024	276	1,122,705	4188.890		20,770		11,893		23,897			(8,877)				
SPX/CS/240425/4071.63-4499.17	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale	04/25/2023	04/25/2024	1,710	6,960,930	4499.170		406,518		232,783		476,165			(173,735)				
SPX/CS/240425/4071.63-4274.94	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Barclays Bank PLC (London)	04/25/2023	04/25/2024	3,476	14,151,318	4274.940		431,474		247,073		507,886			(184,401)				
SPX_INDU_NDX/ARBCS/240425/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Royal Bank of Canada	04/25/2023	04/25/2024	500,291	500,291	4.500		14,558		8,337		12,702			(6,222)				

E06.25

STATEMENT AS OF SEPTEMBER 30, 2023 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/250425/4071.63-4718.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	166	675,724	4718.690		55,342		43,549		64,078			(11,793)					
SPX/CS/240425/4071.63-4366.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	812	3,307,799	4366.820		141,574		81,069		166,359			(60,505)					
SPX/CS/240425/4071.63-4305.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) .. G5GSEF7VJP5170JK5573	04/25/2023	04/25/2024	4,930	20,073,063	4305.750		695,532		398,279		820,303			(297,252)					
SPX/CS/250425/4071.63-4802.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	592	2,408,829	4802.080		214,868		169,081		251,645			(45,787)					
SPX/CS/240425/4071.63-4229.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	307	1,249,447	4229.610		30,487		17,457		35,378			(13,029)					
SPX/CS/240425/4071.63-4427.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	2,575	10,484,347	4427.900		527,363		301,981		619,273			(225,381)					
SPX_INDU_NDX/ARBGS/240425/25/0.00%-6.00%...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	1,893,485	1,893,485	6.000		67,597		38,708		62,338			(28,889)					
SPX/CS/240425/4071.63-4377.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	3,363	13,693,870	4377.000		602,530		345,024		709,433			(257,506)					
SPX/CS/250425/4071.63-4600.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	194	789,805	4600.940		54,970		43,257		63,194			(11,714)					
SPX/CS/240425/4071.63-4417.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	673	2,741,694	4417.720		134,891		77,242		158,074			(57,649)					
SPX_INDU_NDX/ARBGS/240425/25/0.00%-4.25%...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	692,370	692,370	4.250		19,040		10,903		16,680			(8,137)					
SPX/CS/250425/4071.63-4723.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	359	1,460,051	4723.090		119,578		94,097		139,221			(25,481)					
SPX/AVGCS/240425/25/4071.63-4336.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	913	3,716,670	4336.290		128,225		73,425		184,598			(54,800)					
SPX/CS/240425/4071.63-4193.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2024	212	864,662	4193.780		16,688		9,556		19,144			(7,132)					
SPX_INDU_NDX/ARBGS/240425/25/0.00%-6.75%...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	04/25/2023	04/25/2024	737,031	737,031	6.750		28,671		16,417		26,925			(12,253)					
SPX/CS/250425/4071.63-4621.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	04/25/2025	910	3,706,436	4621.300		264,640		208,247		306,390			(56,393)					
SPX/CS/240325/4071.63-4448.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	04/25/2023	03/25/2024	398	1,620,259	4448.260		85,064		45,385		99,745			(39,679)					
SPX/CS/240423/4133.52-4381.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	04/26/2023	04/23/2024	185	764,261	4381.530		26,170		14,965		30,879			(11,205)					
SPX/CS/240426/4055.99-4299.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	04/26/2023	04/26/2024	164	663,581	4299.350		24,174		13,910		28,501			(10,264)					
SPX/CS/240424/4137.04-4385.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	04/26/2023	04/24/2024	156	646,346	4385.260		22,023		12,620		25,985			(9,403)					
SPX/CS/240419/4133.52-4381.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300IICGB70D06XZS54	04/26/2023	04/19/2024	121	501,155	4381.530		17,109		9,700		20,206			(7,409)					
SPX/CS/240503/4090.75-4336.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	05/03/2024	60	244,042	4336.200		8,922		5,308		10,109			(3,614)					
SPX/CS/240426/4135.35-4383.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	04/26/2024	84	347,237	4383.470		12,689		7,447		14,029			(5,242)					
SPX/CS/240502/4119.58-4366.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	05/02/2024	101	414,534	4366.750		15,375		9,130		16,840			(6,245)					
SPX/CS/240426/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	04/26/2024	182	757,664	4419.650		26,996		15,844		29,695			(11,152)					
SPX/CS/240501/4167.87-4417.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	05/01/2024	122	508,788	4417.940		18,121		10,740		19,672			(7,381)					
SPX/CS/240430/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	04/30/2024	51	211,713	4419.650		7,568		4,477		8,320			(3,091)					
SPX/CS/240429/4169.48-4419.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GIMVDQLFKA70QJXC56	05/03/2023	04/29/2024	36	151,406	4419.650		5,342		3,154		5,871			(2,188)					

STATEMENT AS OF SEPTEMBER 30, 2023 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)	
4660.64	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	43	176,654	4660.640		11,875		7,297		12,678			(4,577)					
4778.97	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	433	1,789,729	4778.970		142,641		115,187		159,123			(27,454)					
4386.41	SPX/CS/240508/4138.12-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/08/2024	130	538,990	4386.410		19,390		11,873		21,430			(7,516)					
4416.93	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	526	2,176,930	4416.930		87,295		53,645		96,340			(33,650)					
4696.39	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	439	1,817,344	4696.390		129,577		104,637		144,213			(24,939)					
4903.10	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	610	2,523,687	4903.100		228,898		184,843		257,122			(44,056)					
4384.43	SPX/CS/240507/4136.25-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/07/2024	76	315,210	4384.430		11,347		6,936		12,541			(4,411)					
4406.59	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	11,148	46,126,259	4406.590		1,785,086		1,096,980		1,975,535			(688,106)					
4344.52	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/10/2024	1,447	5,987,938	4344.520		182,632		112,232		202,707			(70,400)					
4262.98	SPX/CS/240410/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	71	295,243	4262.980		5,698		3,301		6,314			(2,397)					
4261.77	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/09/2023	05/10/2024	31	884,331	4261.770		9,679		1,675		2,731			(1,051)					
4636.14	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/10/2023	05/09/2025	450	1,863,073	4636.140		120,913		97,641		134,071			(23,272)					
4996.08	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	43	177,392	4996.080		17,730		14,318		19,580			(3,413)					
4799.66	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/09/2025	91	374,882	4799.660		31,186		25,184		34,190			(6,002)					
4303.15	SPX/CS/240410/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	04/10/2024	367	1,519,987	4303.150		37,848		21,924		42,228			(15,924)					
4303.15	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	580	2,398,498	4303.150		59,483		36,554		66,053			(22,929)					
4882.42	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	151	622,934	4882.420		56,544		45,661		62,194			(10,883)					
510/10/0.00%-4.00%	SPX_INDU_NDX/ARBCS/240510/10/0.00%-4.00%	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	373,780	373,780	4,000		10,129		6,225		7,560			(3,905)					
4551.76	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	900	3,723,034	4551.760		208,118		127,894		227,268			(80,224)					
4572.09	SPX/CS/240410/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	04/10/2024	606	2,508,899	4572.090		144,513		83,712		157,406			(60,801)					
4251.43	SPX/CS/240510/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	738	3,051,681	4251.430		53,099		32,631		58,891			(20,468)					
510/10/0.00%-4.50%	SPX_INDU_NDX/ARBCS/240510/10/0.00%-4.50%	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	357,357	357,357	4,500		10,685		6,566		8,056			(4,119)					
5097.38	SPX/CS/250509/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	82	340,246	5097.380		36,369		29,369		40,302			(7,000)					
4520.37	SPX/CS/240410/4137.64-Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	177	732,943	4520.370		38,655		22,392		41,965			(16,264)					

E06.27

STATEMENT AS OF SEPTEMBER 30, 2023 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/240510/4137.64-4231.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	523	2,164,899	4231.450		31,175		19,158		34,679			(12,017)					
SPX/CS/240410/4137.64-4751.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	36	150,897	4751.340		11,012		6,379		11,554			(4,633)					
SPX/CS/250509/4137.64-4965.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/09/2025	172	711,551	4965.170		69,447		56,081		76,613			(13,366)					
SPX/CS/240410/4137.64-4499.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	04/10/2024	616	2,547,997	4499.680		127,145		73,651		139,872			(53,494)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	177,632	177,632	7.500		7,851		4,825		6,319			(3,026)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	537,710	537,710	4.250		15,325		9,417		11,502			(5,907)					
SPX/CS/240510/4137.64-4520.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,616	6,688,406	4520.370		351,141		215,785		384,386			(135,356)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	1,569,560	1,569,560	6.000		58,702		36,074		45,891			(22,628)					
SPX/CS/250509/4137.64-4592.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/09/2025	27	113,732	4592.780		6,952		5,614		7,557			(1,338)					
SPX/CS/240510/4137.64-4437.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	1,545	6,393,753	4437.620		272,374		167,381		300,862			(104,993)					
SPX_INDU_NDX/ARBCS/240510/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	585,057	585,057	6.750		23,929		14,705		18,984			(9,224)					
SPX/CS/250509/4137.64-4861.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	194	801,248	4861.730		71,271		57,554		78,326			(13,717)					
SPX/CS/240510/4137.64-4796.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	34	139,176	4796.460		10,776		6,622		11,317			(4,154)					
SPX/CS/250509/4137.64-4758.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2025	288	1,191,154	4758.290		94,244		76,105		103,128			(18,139)					
SPX/CS/240510/4137.64-4499.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	3,866	15,997,335	4499.720		801,466		492,521		880,070			(308,945)					
SPX/CS/240510/4137.64-4256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	261	1,081,951	4256.800		19,854		12,201		21,824			(7,653)					
SPX/CS/240510/4137.64-4489.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	2,367	9,793,031	4489.340		478,879		294,283		526,195			(184,596)					
SPX/CS/240510/4137.64-4447.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	3,994	16,524,946	4447.960		727,098		446,820		800,268			(280,278)					
SPX/AVGCS/240510/10/4137.64-4479.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	41	169,183	4479.000		6,937		4,263		8,543			(2,674)					
SPX/AVGCS/240510/10/4137.64-4427.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	487	2,014,743	4427.270		73,941		45,439		92,798			(28,502)					
SPX/CS/240506/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/06/2024	68	280,874	4384.430		10,152		6,194		11,219			(3,957)					
SPX/CS/240503/4136.25-4384.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/03/2024	101	419,607	4384.430		15,079		9,151		16,674			(5,929)					
SPX/CS/240509/4119.17-4366.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/09/2024	67	276,888	4366.320		10,094		6,192		11,183			(3,902)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240510/4137.64-4385.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	9,036	37,387,089	4385.900		1,349,674		829,409		1,492,203			(520,265)					
SPX/AVGCS/240510/10/4137.64-4396.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	220	910,072	4396.240		30,760		18,903		38,940			(11,857)					
SPX/CS/240510/4137.64-4269.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/10/2024	42	174,112	4269.230		3,512		2,158		3,861			(1,354)					
SPX/CS/240510/4137.64-4375.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	4,645	19,220,082	4375.550		666,937		409,849		738,463			(257,087)					
SPX/AVGCS/240510/10/4137.64-4437.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	181	747,516	4437.620		28,181		17,318		35,170			(10,863)					
SPX/AVGCS/240510/10/4137.64-4406.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	05/10/2023	05/10/2024	730	3,021,129	4406.590		105,135		64,608		132,718			(40,527)					
SPX/CS/240503/4061.22-4304.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	05/03/2024	88	355,759	4304.890		13,601		8,254		15,130			(5,348)					
SPX/CS/240516/4109.90-4356.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/16/2024	156	642,330	4356.490		24,450		15,478		26,182			(8,972)					
SPX/CS/240514/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/14/2024	70	288,909	4371.520		10,908		6,883		11,644			(4,025)					
SPX/CS/240510/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/10/2024	74	306,282	4371.520		11,540		7,233		12,318			(4,307)					
SPX/CS/240515/4136.28-4384.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/15/2024	129	535,180	4384.460		19,986		12,632		21,311			(7,354)					
SPX/CS/240513/4124.08-4371.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/13/2024	47	194,690	4371.520		7,324		4,614		7,817			(2,710)					
SPX/CS/240510/4130.62-4378.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/10/2024	61	250,741	4378.460		9,486		5,945		10,116			(3,540)					
SPX/CS/240517/4158.77-4408.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/17/2023	05/17/2024	121	503,042	4408.300		18,482		11,719		19,736			(6,763)					
SPX/CS/240522/4192.63-4444.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/22/2024	154	647,340	4444.190		22,373		14,580		24,552			(7,793)					
SPX/CS/240524/4115.24-4362.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/24/2024	68	280,393	4362.150		10,366		6,776		11,413			(3,591)					
SPX/CS/240517/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/17/2024	65	271,075	4443.500		9,444		6,108		10,364			(3,336)					
SPX/CS/240520/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/20/2024	149	624,171	4443.500		21,653		14,068		23,751			(7,585)					
SPX/CS/240517/4198.05-4449.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/17/2024	36	151,596	4449.930		5,209		3,369		5,714			(1,840)					
SPX/CS/240523/4145.58-4394.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/23/2024	115	474,947	4394.310		17,205		11,229		18,947			(5,976)					
SPX/CS/240521/4191.98-4443.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/24/2023	05/21/2024	130	543,349	4443.500		18,897		12,296		20,729			(6,601)					
SPX/CS/240524/4151.28-4524.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	90	372,910	4524.900		19,615		12,966		20,821			(6,649)					
SPX/CS/240524/4151.28-4291.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	215	890,871	4291.550		19,510		12,896		20,729			(6,614)					
SPX/AVGCS/240524/24/4151.28-4410.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	246	1,022,718	4410.740		34,875		23,053		42,332			(11,822)					
SPX/CS/250523/4151.28-4981.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	314	1,304,296	4981.540		129,647		107,827		139,653			(21,820)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240524/4151.28-4452.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/25/2023	05/24/2024	1,945	8,073,116	4452.250		353,602		233,737		376,737			(119,865)						
SPX/CS/250523/4151.28-4649.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/25/2023	05/23/2025	521	2,162,022	4649.320		144,639		120,296		154,140			(24,343)						
SPX/CS/240425/4151.28-4317.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	04/25/2024	31	129,676	4317.330		3,333		2,102		3,571			(1,231)						
SPX_INDU_NDX/ARBGS/240524/24/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	658,379	658,379	4.000		18,040		11,924		12,608			(6,115)						
SPX/CS/240524/4151.28-4706.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	77	320,294	4706.160		22,549		14,905		23,708			(7,644)						
SPX/CS/240425/4151.28-4888.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	04/25/2024	212	882,069	4888.130		70,124		44,232		72,506			(25,892)						
SPX/CS/250523/4151.28-4877.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	42	174,189	4877.750		15,799		13,140		16,933			(2,659)						
SPX/CS/240524/4151.28-4514.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876CIMVDQLFKA700JXC56	05/25/2023	05/24/2024	6,970	28,935,619	4514.520		1,484,108		981,020		1,579,592			(503,087)						
SPX/CS/240524/4151.28-4389.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876CIMVDQLFKA700JXC56	05/25/2023	05/24/2024	6,903	28,654,965	4389.980		1,021,263		675,072		1,091,259			(346,191)						
SPX/CS/240524/4151.28-4589.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	32	133,889	4589.850		8,007		5,292		8,457			(2,714)						
SPX/CS/250523/4151.28-4898.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	95	394,419	4898.510		36,484		30,343		39,163			(6,140)						
SPX/AVGGS/240524/24/4151.28-4441.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	327	1,356,187	4441.870		50,043		33,079		60,484			(16,964)						
SPX/CS/250523/4151.28-4919.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	318	1,318,419	4919.270		124,195		103,293		133,602			(20,902)						
SPX/CS/240425/4151.28-4594.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	04/25/2024	241	1,000,995	4594.570		59,759		37,694		63,323			(22,065)						
SPX/CS/240524/4151.28-4462.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/25/2023	05/24/2024	2,622	10,885,738	4462.630		490,947		324,524		522,898			(166,423)						
SPX_INDU_NDX/ARBGS/240524/24/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	763,578	763,578	6.750		30,467		20,139		17,867			(10,328)						
SPX_INDU_NDX/ARBGS/240524/24/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	167,205	167,205	7.500		7,240		4,786		4,430			(2,454)						
SPX/CS/240425/4151.28-4535.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	04/25/2024	511	2,121,622	4535.270		113,295		71,463		120,825			(41,832)						
SPX/CS/240524/4151.28-4312.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	49	203,376	4312.350		5,044		3,334		5,391			(1,710)						
SPX/CS/250523/4151.28-5107.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	103	426,936	5107.350		46,323		38,526		50,085			(7,796)						
SPX/CS/240524/4151.28-4265.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	324	1,343,483	4265.440		24,048		15,896		25,677			(8,152)						
SPX/AVGGS/240524/24/4151.28-4421.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/24/2024	850	3,527,504	4421.110		122,757		81,145		149,945			(41,613)						
SPX/CS/250523/4151.28-4753.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	32	134,613	4753.220		10,567		8,789		11,272			(1,778)						
SPX/CS/250523/4151.28-4773.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	291	1,206,444	4773.970		97,239		80,874		103,873			(16,366)						
SPX/CS/240524/4151.28-4358.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300WCG870006XZS54	05/25/2023	05/24/2024	3,518	14,605,484	4358.840		458,612		303,150		489,917			(155,462)						
SPX/CS/240524/4151.28-4535.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/25/2023	05/24/2024	1,304	5,412,164	4535.270		290,633		192,113		308,792			(98,520)						
SPX/CS/250523/4151.28-4794.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	05/25/2023	05/23/2025	398	1,653,005	4794.730		136,538		113,558		146,165			(22,980)						
SPX/CS/250523/4151.28-4690.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	05/25/2023	05/23/2025	28	118,230	4690.950		8,489		7,060		9,033			(1,429)						

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STATEMENT AS OF SEPTEMBER 30, 2023 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/250523/4151.28-4815.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	73	304,838	4815.480		25,850		21,500		27,652			(4,351)					
SPX/CS/250523/4151.28-5009.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	107	444,049	5009.930		45,160		37,559		48,646			(7,601)					
SPX_INDU_NDX/ARBCS/240524/24/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	1,136	1,136,143	6.000		41,810		27,637		31,442			(14,173)					
SPX/CS/240524/4151.28-4317.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	245	1,017,591	4317.330		26,050		17,220		27,757			(8,831)					
SPX/CS/240425/4151.28-4514.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	04/25/2024	681	2,825,253	4514.520		144,370		91,064		154,184			(53,306)					
SPX/CS/240524/4151.28-4421.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	12,632	52,440,076	4421.110		2,079,249		1,374,419		2,226,187			(704,830)					
SPX_INDU_NDX/ARBCS/240524/24/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	185	185,619	4.250		5,346		3,534		2,308			(1,812)					
SPX/CS/250523/4151.28-4711.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/23/2025	299	1,241,797	4711.700		91,893		76,427		97,968			(15,466)					
SPX/CS/240524/4151.28-4280.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	479	1,988,097	4280.800		39,981		26,428		42,879			(13,553)					
SPX_AVGCS/240524/24/4151.28-452.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	172	712,685	4452.250		26,939		17,807		32,479			(9,132)					
SPX/CS/240524/4151.28-4566.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,499	6,222,672	4566.410		355,937		235,280		377,152			(120,657)					
SPX/CS/240524/4151.28-4244.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/25/2023	05/24/2024	4,431	18,394,624	4244.750		270,953		179,104		289,868			(91,848)					
SPX/CS/240524/4151.28-4504.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	05/24/2024	1,689	7,013,401	4504.140		352,073		232,726		374,011			(119,347)					
SPX/CS/240425/4151.28-4278.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	04/25/2024	77	318,304	4278.210		6,366		4,016		6,808			(2,351)					
SPX/CS/240524/4151.28-4270.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	156	646,090	4270.840		12,146		8,029		12,908			(4,117)					
SPX_AVGCS/240524/24/4151.28-4493.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	52	215,248	4493.760		8,825		5,834		10,547			(2,992)					
SPX/CS/240524/4151.28-4275.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	35	143,414	4275.820		2,811		1,858		2,979			(953)					
SPX/CS/240524/4151.28-4431.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	598	2,483,414	4431.490		102,068		67,469		108,957			(34,599)					
SPX/CS/240524/4151.28-4400.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	9,277	38,512,983	4400.360		1,426,136		942,700		1,523,545			(483,436)					
SPX_INDU_NDX/ARBCS/240524/24/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	05/25/2023	05/24/2024	509	509,435	4.500		15,334		10,136		10,872			(5,198)					
IBLDV7E/CS/240425/122.98-130.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	04/25/2024	7,518	924,522	130.810		20,894		13,179		12,428			(7,715)					
IBLDV7E/CS/240524/122.98-131.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	05/25/2023	05/24/2024	7,264	893,343	131.010		20,815		13,759		12,864			(7,056)					
SPX/CS/240531/4179.83-4430.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/31/2024	89	371,215	4430.620		13,728		9,215		14,229			(4,512)					
SPX/CS/240530/4205.52-4457.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/30/2024	110	463,352	4457.850		16,801		11,264		17,443			(5,538)					
SPX/CS/240528/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/28/2024	79	333,651	4457.780		12,059		8,062		12,504			(3,997)					
SPX/CS/240529/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/29/2024	54	228,671	4457.780		8,244		5,519		8,550			(2,725)					
SPX/CS/240524/4205.45-4457.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/31/2023	05/24/2024	152	640,451	4457.780		23,200		15,423		24,072			(7,777)					
SPX/CS/240603/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/03/2024	37	157,560	4539.310		5,823		3,997		5,463			(1,826)					

STATEMENT AS OF SEPTEMBER 30, 2023 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/240604/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/04/2024	47	202,272	4539.310		7,398		5,085		6,944			(2,313)					
SPX/CS/240605/4273.79-4530.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/05/2024	98	419,922	4530.220		15,507		10,672		14,606			(4,835)					
SPX/CS/240606/4283.85-4540.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/06/2024	101	432,070	4540.880		15,899		10,956		14,947			(4,944)					
SPX/CS/240531/4282.37-4539.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	05/31/2024	133	570,461	4539.310		20,932		14,331		19,623			(6,601)					
SPX/CS/240531/4221.02-4474.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	05/31/2024	73	309,270	4474.280		11,874		8,130		11,358			(3,744)					
SPX/CS/240607/4267.52-4523.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/07/2023	06/07/2024	80	343,484	4523.570		13,049		9,003		12,097			(4,046)					
SPX/CS/240610/4298.86-4422.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	144	618,035	4422.670		11,767		8,240		10,860			(3,527)					
SPX_INDU_NDX/ARB/CS/240610/10.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/09/2023	06/10/2024	180,292	180,292	7.500		7,374		5,164		5,201			(2,210)					
SPX/AVGCS/240610/10/4298.86-4653.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	42	180,824	4653.520		7,088		4,964		5,482			(2,125)					
SPX/CS/240610/4298.86-4728.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	751	3,230,448	4728.940		180,487		126,392		162,193			(54,096)					
SPX/CS/240610/4298.86-4621.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	2,610	11,221,825	4621.270		501,019		350,871		457,538			(150,173)					
SPX/CS/240610/4298.86-4411.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	26	111,396	4411.920		1,916		1,342		1,797			(574)					
SPX_INDU_NDX/ARB/CS/240610/10.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	06/09/2023	06/10/2024	236,321	236,321	4.250		6,475		4,534		4,107			(1,941)					
SPX/CS/250610/4298.86-5072.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	135	578,358	5072.650		53,175		45,239		51,281			(7,935)					
SPX/AVGCS/240610/10/4298.86-4567.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	187	803,122	4567.540		26,503		18,560		21,883			(7,943)					
SPX/CS/240610/4298.86-4513.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,377	5,920,139	4513.800		185,214		129,719		172,065			(55,520)					
SPX/CS/240610/4298.86-4664.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	714	3,068,795	4664.260		151,353		105,990		137,492			(45,364)					
SPX/AVGCS/240610/10/4298.86-4610.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	225	968,434	4610.530		35,057		24,550		28,162			(10,507)					
SPX/CS/240610/4298.86-5094.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	473	2,033,631	5094.150		190,285		161,888		183,594			(28,397)					
SPX/AVGCS/240610/10/4298.86-4599.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	440	1,891,867	4599.780		66,783		46,767		54,248			(20,016)					
SPX/CS/240610/4298.86-4696.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	1,087	4,674,131	4696.500		246,671		172,757		222,544			(73,940)					
SPX/CS/250610/4298.86-4813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	471	2,023,398	4813.000		135,284		115,095		131,689			(20,189)					
SPX/CS/250610/4298.86-5226.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2025	418	1,796,363	5226.100		185,385		157,719		178,109			(27,665)					
SPX/CS/240510/4298.86-4696.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	05/10/2024	904	3,886,910	4696.500		202,858		136,481		179,016			(66,379)					
SPX/AVGCS/240610/10/4298.86-4578.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/09/2023	06/10/2024	919	3,949,581	4578.290		133,101		93,208		109,635			(39,893)					
SPX/CS/240610/4298.86-4589.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	06/10/2024	385	1,656,818	4589.030		67,500		47,269		62,108			(20,231)					
SPX/CS/240510/4298.86-4427.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	06/09/2023	05/10/2024	28	122,457	4427.830		2,670		1,796		2,224			(874)					

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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/250610/4298.86-4965.18	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	379	1,629,448	4965.180		134,169		114,147		130,057			(20,023)					
SPX/CS/240510/4298.86-4443.73	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	59	255,558	4443.730		5,827		3,920		5,165			(1,907)					
SPX/CS/250610/4298.86-4879.34	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	336	1,443,123	4879.340		106,358		90,486		103,627			(15,872)					
SPX/CS/240610/4298.86-4439.13	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	48	205,679	4439.130		4,607		3,226		4,061			(1,381)					
SPX_INDU_NDX/ARBCS/240610/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	1,515,769	1,515,769	6.000		53,658		37,576		35,955			(16,082)					
SPX/CS/240610/4298.86-4578.29	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	13,082	56,239,156	4578.290		2,218,072		1,553,272		2,043,851			(664,800)					
SPX/CS/240610/4298.86-4395.58	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	335	1,438,086	4395.580		21,326		14,934		20,012			(6,392)					
SPX/CS/240510/4298.86-4465.66	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	43	183,556	4465.660		4,828		3,248		4,216			(1,580)					
SPX/CS/250610/4298.86-4986.68	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	127	546,995	4986.680		46,221		39,323		44,681			(6,898)					
SPX/CS/250610/4298.86-4943.69	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	316	1,357,889	4943.690		108,767		92,535		105,790			(16,232)					
SPX/CS/240510/4298.86-4470.81	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	36	155,257	4470.810		4,239		2,852		3,665			(1,387)					
SPX/CS/250610/4298.86-5330.82	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	217	932,708	5330.820		102,132		86,890		97,900			(15,241)					
SPX/CS/240610/4298.86-4880.68	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	82	351,095	4880.680		24,120		16,891		20,880			(7,229)					
SPX_INDU_NDX/ARBCS/240610/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	561,207	561,207	4.500		16,107		11,279		10,278			(4,827)					
SPX/CS/240610/4298.86-4675.01	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	4,285	18,419,539	4675.010		929,818		651,133		842,882			(278,685)					
SPX/CS/240610/4298.86-4470.81	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	287	1,233,296	4470.810		31,449		22,023		29,361			(9,426)					
SPX_INDU_NDX/ARBCS/240610/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	970,891	970,891	6.750		37,185		26,040		25,552			(11,145)					
SPX/CS/250610/4298.86-5051.16	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	32	137,954	5051.160		12,664		10,774		12,004			(1,890)					
SPX/CS/240610/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	8,414	36,168,823	4556.790		1,329,928		931,322		1,229,473			(398,606)					
SPX/CS/250610/4298.86-5161.19	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	186	798,538	5161.190		78,816		67,054		75,877			(11,762)					
SPX/CS/250610/4298.86-4857.71	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2025	76	326,811	4857.710		23,596		20,074		22,767			(3,521)					
SPX_INDU_NDX/ARBCS/240610/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	264,800	264,800	4.000		6,938		4,858		4,352			(2,079)					
SPX/CS/240610/4298.86-4546.04	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/09/2023	06/10/2024	3,028	13,015,549	4546.040		461,792		323,384		426,764			(138,408)					
SPX/CS/240510/4298.86-4759.10	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	257	1,104,450	4759.100		63,870		42,970		55,518			(20,899)					
SPX/CS/240607/4298.86-4556.79	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/07/2024	61	260,873	4556.790		9,861		6,880		8,861			(2,981)					
SPX/CS/240610/4298.86-4417.08	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	06/10/2024	174	748,499	4417.080		13,585		9,513		12,595			(4,072)					
SPX/CS/240510/4298.86-4675.01	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	06/09/2023	05/10/2024	796	3,423,359	4675.010		171,373		115,297		151,938			(56,076)					
SPX/CS/240612/4338.93-4599.27	Indexed Universal Life Insurance	Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	06/14/2023	06/12/2024	61	264,979	4599.270		10,153		7,187		8,579			(2,966)					

STATEMENT AS OF SEPTEMBER 30, 2023 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/240614/4372.59-4634.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	06/14/2023	06/14/2024	82	359,592	4634.950		13,467		9,572		11,171			(3,919)						
SPX/CS/240613/4369.01-4631.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	06/14/2023	06/13/2024	127	555,033	4631.150		20,752		14,716		17,304			(6,049)						
SPX/CS/240607/4293.93-4551.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	06/14/2023	06/07/2024	45	192,456	4551.570		7,662		5,392		6,602			(2,270)						
SPX/CS/240614/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/21/2023	06/14/2024	181	797,802	4674.170		28,993		20,980		23,444			(8,012)						
SPX/CS/240617/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/21/2023	06/17/2024	118	518,976	4674.170		18,941		13,751		15,328			(5,190)						
SPX/CS/240618/4409.59-4674.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/21/2023	06/18/2024	63	276,326	4674.170		10,114		7,352		8,197			(2,764)						
SPX/CS/240614/4425.84-4691.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/21/2023	06/14/2024	114	504,463	4691.390		18,094		13,094		14,440			(5,000)						
SPX/CS/240621/4365.69-4627.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/21/2023	06/21/2024	161	702,584	4627.630		26,740		19,495		22,231			(7,245)						
SPX/CS/240620/4388.71-4652.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/21/2023	06/20/2024	189	830,780	4652.030		30,709		22,365		25,374			(8,344)						
SPX/CS/250625/4348.33-5131.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2025	150	653,154	5131.030		60,743		52,875		55,868			(7,868)						
SPX/CS/240621/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/21/2024	121	524,465	4609.230		19,667		14,501		16,986			(5,167)						
SPX/CS/250625/4348.33-5022.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2025	315	1,369,180	5022.320		113,916		99,161		105,701			(14,755)						
SPX/CS/240625/4348.33-4750.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMJCJFT09	06/23/2023	06/25/2024	1,460	6,350,698	4750.550		339,762		251,500		286,638			(88,262)						
SPX/CS/240524/4348.33-4810.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	05/24/2024	329	1,432,428	4810.210		83,511		59,760		67,235			(23,751)						
SPX/CS/240524/4348.33-4483.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	05/24/2024	44	191,817	4483.140		3,932		2,814		3,426			(1,118)						
SPX/CS/240524/4348.33-4728.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMJCJFT09	06/23/2023	05/24/2024	1,878	8,167,703	4728.810		414,103		296,330		341,466			(117,772)						
SPX/CS/240625/4348.33-4674.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMJCJFT09	06/23/2023	06/25/2024	3,407	14,816,291	4674.450		669,696		495,725		574,665			(173,971)						
SPX_INDU_NDX/ARBCS/240625/25.0_00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2024	1,784,994	1,784,994	6.000		64,260		47,567		40,806			(16,693)						
SPX/CS/240625/4348.33-4489.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2024	45	196,615	4489.960		4,208		3,115		3,715			(1,093)						
SPX/CS/240625/4348.33-4478.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70006XZS54	06/23/2023	06/25/2024	674	2,929,317	4478.780		57,795		42,782		51,284			(15,014)						
SPX/CS/240625/4348.33-4783.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMJCJFT09	06/23/2023	06/25/2024	2,402	10,444,776	4783.280		593,263		439,147		496,211			(154,116)						
SPX/CS/240625/4348.33-4728.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMJCJFT09	06/23/2023	06/25/2024	3,546	15,420,349	4728.810		789,522		584,423		670,177			(205,099)						
SPX/CS/250625/4348.33-5000.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2025	337	1,467,153	5000.580		118,986		103,574		110,575			(15,412)						
SPX/CS/250625/4348.33-5352.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	06/23/2023	06/25/2025	128	555,570	5352.080		60,557		52,713		54,927			(7,844)						
SPX/CS/240625/4348.33-4598.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMJCJFT09	06/23/2023	06/25/2024	4,448	19,339,248	4598.360		696,213		515,353		605,891			(180,860)						

STATEMENT AS OF SEPTEMBER 30, 2023 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/ARB/CS/240625/25/0.00%-4.00% ... 4913.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	376,396	376,396	4.000		10,087		7,467		5,958			(2,620)				
SPX/CS/250625/4348.33-4913.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	30	130,665	4913.610		9,473		8,246		8,831			(1,227)				
SPX/CS/240625/4348.33-4717.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	5,682	24,707,777	4717.940		1,237,860		916,293		1,052,406			(321,567)				
SPX_INDUI_NDX/ARB/CS/240625/25/0.00%-4.50% ... 4473.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	429,698	429,698	4.500		12,590		9,320		7,580			(3,271)				
SPX/CS/240625/4348.33-4473.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	386	1,678,169	4473.560		31,852		23,577		28,280			(8,274)				
SPX_INDUI_NDX/ARB/CS/240625/25/0.00%-4.25% ... 4467.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	899,180	899,180	4.250		25,267		18,703		15,052			(6,564)				
SPX/CS/240625/4348.33-5044.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	128	557,720	4467.910		10,206		7,555		9,001			(2,651)				
SPX_INDUI_NDX/ARB/CS/240625/25/0.00%-6.75% ... 4739.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	161	698,218	5044.060		59,628		51,904		55,144			(7,723)				
SPX/CS/240625/4348.33-5109.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	1,374,034	1,374,034	6.750		53,587		39,667		34,850			(13,921)				
SPX/CS/240625/4348.33-4446.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	148	644,655	4739.680		33,973		25,148		28,563			(8,825)				
SPX/CS/250625/4348.33-4446.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	311	1,351,465	5109.290		123,118		107,171		113,463			(15,947)				
SPX/CS/240625/4348.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	695	3,021,307	4446.280		45,320		33,547		40,378			(11,773)				
SPX/CS/240625/4348.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	12,113	52,669,135	4630.970		2,106,765		1,559,477		1,825,309			(547,288)				
SPX/AVGCS/240625/25/4348.33-4707.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	37	159,607	4707.070		6,304		4,667		4,149			(1,638)				
SPX/CS/240625/4348.33-4641.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	426	1,851,644	4641.840		76,843		56,881		66,137			(19,962)				
SPX/CS/240524/4348.33-4750.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	05/24/2024	457	1,985,558	4750.550		105,036		75,163		85,952			(29,873)				
SPX/AVGCS/240625/25/4348.33-4663.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	154	671,233	4663.580		24,701		18,285		16,755			(6,417)				
SPX_INDUI_NDX/ARB/CS/240625/25/0.00%-7.50% ... 4565.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	169,197	169,197	7.500		7,039		5,210		4,703			(1,828)				
SPX/CS/240625/4348.33-5152.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	2,593	11,275,939	4565.750		358,349		265,259		313,300			(93,091)				
SPX/CS/250625/4348.33-5152.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	466	2,026,794	5152.770		191,937		167,076		176,455			(24,861)				
SPX/AVGCS/240625/25/4348.33-4620.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	270	1,172,165	4620.100		39,268		29,067		27,590			(10,201)				
SPX/CS/250625/4348.33-5218.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	521	2,267,080	5218.000		226,028		196,751		207,034			(29,277)				
SPX/CS/240524/4348.33-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	05/24/2024	127	551,724	4522.260		14,345		10,265		12,398			(4,080)				
SPX/AVGCS/240625/25/4348.33-4652.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	414	1,798,124	4652.710		64,732		47,916		44,315			(16,816)				
SPX/CS/250625/4348.33-4935.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	338	1,468,131	4935.350		109,523		95,337		102,221			(14,186)				

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/240624/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/24/2024	26	114,589	4609.230		4,297		3,178		3,717			(1,119)					
SPX/CS/250625/4348.33-4978.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	56	243,164	4978.840		19,234		16,743		17,871			(2,491)					
SPX/AVGCS/240625/25/4348.33-4630.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	748	3,251,120	4630.970		111,188		82,304		77,815			(28,884)					
SPX/CS/240625/4348.33-5000.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	61	264,498	5000.630		19,414		14,371		15,437			(5,043)					
SPX/CS/240625/4348.33-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	629	2,735,219	4522.260		70,815		52,419		62,353			(18,396)					
SPX/CS/250625/4348.33-4868.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	408	1,772,060	4868.830		119,968		104,429		112,057			(15,539)					
SPX/CS/250625/4348.33-5249.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2025	99	432,165	5249.430		44,167		38,446		40,301			(5,721)					
SPX/CS/240625/4348.33-4882.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	38	164,460	4882.870		10,789		7,986		8,796			(2,803)					
SPX/CS/240625/4348.33-4609.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	06/23/2023	06/25/2024	11,045	48,029,333	4609.230		1,791,494		1,326,106		1,559,655			(465,388)					
SPX/CS/240625/4348.33-4663.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	06/23/2023	06/25/2024	1,257	5,464,500	4663.580		239,892		177,573		206,466			(62,318)					
SPX/CS/240628/4376.86-4639.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/28/2024	127	555,727	4639.470		20,895		15,642		17,467			(5,253)					
SPX/CS/240626/4328.82-4588.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/26/2024	149	645,233	4588.550		25,209		18,836		21,460			(6,373)					
SPX/CS/240621/4381.89-4644.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/21/2024	59	257,574	4644.800		9,695		7,209		7,998			(2,486)					
SPX/CS/240627/4378.41-4641.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/28/2023	06/27/2024	78	341,637	4641.110		12,865		9,621		10,698			(3,243)					
SPX/CS/240705/4446.82-4713.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	07/05/2024	101	448,466	4713.630		16,939		13,011		12,746			(3,927)					
SPX/CS/240628/4450.38-4717.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	06/28/2024	44	196,442	4717.400		7,396		5,647		5,524			(1,749)					
SPX/CS/240628/4396.44-4660.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	06/28/2024	67	292,827	4660.230		11,593		8,852		9,010			(2,741)					
SPX/CS/240701/4450.38-4717.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	07/01/2024	207	919,529	4717.400		34,741		26,595		25,801			(8,145)					
SPX/CS/240703/4455.59-4722.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/05/2023	07/03/2024	59	261,691	4722.930		9,900		7,592		7,346			(2,308)					
SPX/CS/250710/4409.53-5489.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/10/2023	07/10/2025	280	1,236,273	5489.860		139,946		124,743		118,478			(15,203)					
SPX/AVGCS/240710/10/4409.53-4685.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/10/2023	07/10/2024	298	1,314,052	4685.130		43,758		34,224		24,247			(9,534)					
SPX/CS/240710/4409.53-4508.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/10/2023	07/10/2024	1,303	5,746,418	4508.820		86,656		67,776		72,328			(18,880)					
SPX/CS/240610/4409.53-4817.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	06/10/2024	915	4,035,096	4817.410		213,053		162,388		158,765			(50,665)					
SPX/CS/240710/4409.53-4806.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/10/2023	07/10/2024	25	108,313	4806.390		5,730		4,481		4,413			(1,248)					
SPX/CS/240610/4409.53-5055.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/10/2023	06/10/2024	31	136,907	5055.340		9,652		7,357		6,612			(2,295)					
SPX_INDU_NDX/ARBCS/240710/10/00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/10/2023	07/10/2024	142,332	142,332	7.500		5,764		4,509		3,839			(1,256)					
SPX/CS/250710/4409.53-5225.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Morgan Stanley	07/10/2023	07/10/2025	296	1,305,037	5225.290		124,708		111,160		107,590			(13,548)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240710/10/44 09.53-4696.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/10/2023	849	3,742,934	4696.150		128,383		100,411		70,154			(27,972)					
SPX/AVGCS/240710/10/44 09.53-4729.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/10/2023	215	948,304	4729.220		34,898		27,294		18,461			(7,603)					
SPX/AVGCS/240710/10/44 09.53-4773.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	YDOJBGJWY9T8XKCSX06	07/10/2023	40	174,989	4773.320		6,930		5,420		3,526			(1,510)					
SPX/CS/250710/4409.53-5181.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	256	1,130,870	5181.200		103,927		92,637		90,030			(11,290)					
SPX/CS/240610/4409.53-4543.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	31	135,290	4543.470		2,787		2,124		2,201			(663)					
SPX/CS/240610/4409.53-4795.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	07/10/2023	827	3,645,502	4795.360		184,827		140,874		138,594			(43,953)					
SPX/CS/250710/4409.53-4894.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	26	116,729	4894.580		7,412		6,607		6,594			(805)					
SPX/CS/240710/4409.53-4663.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	65GSEF7VJP5170UK5573	07/10/2023	7,374	32,516,843	4663.080		1,168,981		914,286		948,099			(254,694)					
SPX/CS/250710/4409.53-5093.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	311	1,369,473	5093.010		115,036		102,539		100,501			(12,497)					
SPX/CS/240610/4409.53-4593.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	242	1,067,051	4593.430		29,237		22,284		23,029			(6,953)					
SPX/CS/240710/4409.53-4740.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	65GSEF7VJP5170UK5573	07/10/2023	5,846	25,776,981	4740.240		1,163,573		910,057		924,890			(253,516)					
SPX/CS/250710/4409.53-5070.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	07/10/2023	475	2,094,764	5070.960		172,609		153,857		150,227			(18,751)					
SPX/CS/250710/4409.53-4938.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	07/10/2023	608	2,681,873	4938.670		184,245		164,229		162,575			(20,015)					
SPX/CS/250710/4409.53-4982.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	245	1,079,636	4982.770		78,856		70,290		69,641			(8,567)					
SPX/CS/250710/4409.53-5427.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	30	130,063	5427.170		14,268		12,718		12,119			(1,550)					
SPX/CS/240610/4409.53-4872.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	07/10/2023	596	2,626,236	4872.800		151,534		115,498		110,818			(36,035)					
SPX/CS/240710/4409.53-4530.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	158	696,380	4530.790		13,057		10,212		10,569			(2,845)					
SPX/CS/250710/4409.53-5291.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	214	942,689	5291.440		94,890		84,582		81,398			(10,308)					
SPX/CS/240710/4409.53-4536.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	297	1,309,329	4536.520		25,610		20,030		20,742			(5,580)					
SPX/CS/240710/4409.53-4850.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	65GSEF7VJP5170UK5573	07/10/2023	3,595	15,852,714	4850.480		898,215		702,514		689,941			(195,700)					
SPX/CS/240710/4409.53-4707.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	07/10/2023	462	2,039,195	4707.170		84,831		66,348		67,617			(18,483)					
SPX_INDU_IDX/ARBCS/240 710/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	1,573,832	1,573,832	6.000		55,714		43,575		34,894			(12,139)					
SPX/CS/240710/4409.53-4630.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	65GSEF7VJP5170UK5573	07/10/2023	1,438	6,340,786	4630.010		202,017		158,002		164,561			(44,015)					
SPX/CS/240710/4409.53-4696.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	65GSEF7VJP5170UK5573	07/10/2023	11,832	52,173,916	4696.150		2,086,435		1,631,849		1,679,369			(454,586)					
SPX/CS/240710/4409.53-4817.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America National Association-NY	B4TYDEB6GKMZ0031MB27	07/10/2023	1,025	4,519,681	4817.410		241,803		189,120		187,507			(52,683)					
SPX/CS/240710/4409.53-4795.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	65GSEF7VJP5170UK5573	07/10/2023	11,422	50,364,968	4795.360		2,576,168		2,014,880		2,013,638			(561,288)					
SPX/CS/250710/4409.53-5203.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	87GCMVDQLFKA70QJXC56	07/10/2023	114	501,152	5203.250		47,008		41,880		40,616			(5,104)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240710/4409.53-4674.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/10/2023	07/10/2024	9,286	40,946,162	4674.100		1,527,701		1,194,850		1,236,024			(332,851)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	803,396	803,396	4.250		22,093		17,280		13,040			(4,814)					
SPX/CS/250710/4409.53-5115.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	135	594,985	5115.050		51,169		45,610		44,635			(5,559)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	663,540	663,540	4.500		19,044		14,894		11,350			(4,149)					
SPX/CS/240710/4409.53-4585.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/10/2023	07/10/2024	480	2,115,624	4585.910		55,006		43,022		45,209			(11,985)					
SPX/CS/250710/4409.53-5327.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	38	167,074	5327.140		17,242		15,369		14,752			(1,873)					
SPX/CS/240710/4409.53-4784.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/10/2023	07/10/2024	1,015	4,474,945	4784.340		224,150		175,313		175,416			(48,837)					
SPX/CS/240710/4409.53-5108.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	64	282,490	5108.800		21,300		16,659		15,141			(4,641)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	752,554	752,554	6.750		28,898		22,602		18,517			(6,296)					
SPX/CS/240710/4409.53-4873.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	26	115,924	4873.600		6,886		5,386		5,197			(1,500)					
SPX/CS/240710/4409.53-4553.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	34	150,331	4553.800		3,307		2,587		2,678			(721)					
SPX/AVGGS/240710/10/4409.53-4718.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/10/2023	07/10/2024	530	2,338,091	4718.200		84,171		65,832		45,026			(18,339)					
SPX/CS/240710/4409.53-4966.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	47	209,160	4966.160		13,993		10,944		10,298			(3,049)					
SPX/CS/240710/4409.53-4729.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	07/10/2023	07/10/2024	682	3,008,700	4729.220		132,623		103,728		105,314			(28,896)					
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	356,922	356,922	4.000		9,351		7,314		5,478			(2,037)					
SPX/CS/250710/4409.53-5048.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2025	54	237,263	5048.910		18,934		16,877		16,610			(2,057)					
SPX/CS/240710/4409.53-4541.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/10/2023	07/10/2024	405	639,205	4541.820		35,413		27,697		29,351			(7,716)					
SPX/CS/250710/4409.53-5004.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/10/2023	07/10/2025	363	1,599,953	5004.820		121,276		108,102		106,214			(13,175)					
SPX/CS/240712/4472.16-4740.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/12/2023	07/12/2024	113	503,663	4740.490		19,381		15,267		13,886			(4,114)					
SPX/CS/240709/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/12/2023	07/09/2024	38	169,332	4662.890		6,689		5,257		5,114			(1,432)					
SPX/CS/240705/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/12/2023	07/05/2024	136	596,200	4662.890		23,955		18,768		18,239			(5,187)					
SPX/CS/240705/4411.59-4676.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/12/2023	07/05/2024	63	275,814	4676.290		11,032		8,643		8,324			(2,389)					
SPX/CS/240708/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/12/2023	07/08/2024	71	312,644	4662.890		12,498		9,815		9,542			(2,683)					
SPX/CS/240711/4439.26-4705.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/12/2023	07/11/2024	66	294,568	4705.620		11,398		8,971		8,503			(2,426)					
SPX/CS/240712/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/12/2024	110	497,515	4775.750		19,433		15,613		12,886			(3,820)					
SPX/CS/240719/4565.72-4839.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/19/2024	141	644,877	4839.660		24,228		19,558		15,167			(4,670)					
SPX/CS/240712/4510.04-4780.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/12/2024	58	260,623	4780.640		10,222		8,212		6,745			(2,009)					
SPX/CS/240715/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/15/2024	206	927,689	4775.750		36,388		29,295		24,227			(7,093)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240716/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/16/2024	45	201,685	4775.750		7,937		6,405		5,303			(1,545)					
SPX/CS/240718/4554.98-4828.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/18/2024	120	546,745	4828.280		20,640		16,651		13,117			(3,989)					
SPX/CS/240717/4522.79-4794.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/19/2023	07/17/2024	124	559,056	4794.160		21,658		17,460		14,246			(4,198)					
SPX/CS/250725/4567.46-5115.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	07/25/2025	494	2,254,880	5115.400		154,685		141,112		120,075			(13,573)					
SPX/CS/250725/4567.46-5184.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	07/25/2025	394	1,797,746	5184.070		135,910		123,984		104,180			(11,925)					
SPX_INDU_NDX/ARBCS/240725/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	136,328	136,328	7.500		5,576		4,595		3,199			(981)					
SPX/CS/240725/4567.46-4898.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	2,411	11,010,740	4898.600		486,344		400,759		298,265			(85,586)					
SPX/CS/250725/4567.46-5549.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	37	168,655	5549.460		17,574		16,032		12,858			(1,542)					
SPX_INDU_NDX/ARBCS/240725/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	465,063	465,063	4.000		12,464		10,270		6,179			(2,193)					
SPX/CS/250725/4567.46-5275.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	07/25/2025	373	1,703,186	5275.420		143,408		130,825		108,237			(12,583)					
SPX/CS/250725/4567.46-5252.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	07/25/2025	332	1,514,645	5252.580		124,504		113,579		94,260			(10,924)					
SPX/CS/240625/4567.46-4750.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	06/25/2024	219	1,001,543	4750.160		26,341		21,281		16,334			(5,059)					
SPX/CS/250725/4567.46-5619.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	176	803,917	5619.900		86,984		79,352		63,208			(7,632)					
SPX/CS/240625/4567.46-5064.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	06/25/2024	353	1,610,120	5064.950		94,836		76,621		49,387			(18,215)					
SPX/CS/240725/4567.46-4967.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	4,654	21,255,755	4967.110		1,088,295		896,779		645,436			(191,516)					
SPX/CS/240725/4567.46-4795.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	07/25/2024	1,272	5,808,832	4795.830		185,883		153,171		120,377			(32,711)					
SPX/CS/240725/4567.46-4750.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	387	1,768,665	4750.160		46,162		38,039		30,594			(8,124)					
SPX/CS/240725/4567.46-4704.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2023	07/25/2024	375	638,138	4704.480		34,200		28,181		23,151			(6,018)					
SPX_INDU_NDX/ARBCS/240725/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	1,286,936	1,286,936	6.000		45,944		37,859		24,783			(8,085)					
SPX/AVGCS/240725/25/4567.46-4887.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	425	1,941,893	4887.180		67,966		56,006		15,942			(11,961)					
SPX/CS/250725/4567.46-5229.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	76	346,328	5229.740		27,776		25,338		21,072			(2,437)					
SPX/CS/240725/4567.46-4693.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	139	636,009	4693.070		11,893		9,800		7,956			(2,093)					
SPX/CS/250725/4567.46-5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	321	1,465,222	5480.950		146,229		133,398		107,841			(12,831)					
SPX/CS/240725/4567.46-4830.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	4,806	21,949,901	4830.090		794,586		654,757		506,391			(139,829)					
SPX/CS/240725/4567.46-4699.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2023	07/25/2024	359	1,638,465	4699.000		31,491		25,950		21,365			(5,542)					
SPX/CS/250725/4567.46-5503.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	72	328,431	5503.790		33,270		30,351		24,472			(2,919)					
SPX/AVGCS/240725/25/4567.46-4864.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	757	3,458,260	4864.340		115,852		95,464		27,887			(20,387)					
SPX/CS/250725/4567.46-5366.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	139	634,590	5366.770		58,192		53,086		43,429			(5,106)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240725/4567.46-4955.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	300	1,371,579	4955.690		68,853		56,737		40,978			(12,117)					
SPX/CS/240725/4567.46-4875.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	482	2,203,611	4875.760		91,670		75,538		56,900			(16,132)					
SPX/CS/240725/4567.46-4670.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/25/2023	07/25/2024	1,084	4,951,524	4670.350		75,214		61,978		51,641			(13,236)					
SPX/CS/250725/4567.46-5389.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	128	585,415	5389.600		54,678		49,880		40,710			(4,798)					
SPX/CS/240725/4567.46-4978.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	219	1,001,625	4978.530		52,485		43,249		30,889			(9,236)					
SPX/CS/240725/4567.46-4989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	867	3,960,928	4989.950		212,306		174,945		123,966			(37,361)					
SPX/CS/250725/4567.46-5161.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	70	320,525	5161.230		23,655		21,579		18,092			(2,076)					
SPX/CS/240725/4567.46-4989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	530,754	530,754	4.250		14,861		12,246		7,461			(2,615)					
SPX/AVGCS/240725/25/4567.46-4944.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	31	140,269	4944.280		5,358		4,415		1,188			(943)					
SPX/CS/240625/4567.46-4707.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	06/25/2024	62	281,579	4707.030		5,801		4,686		3,672			(1,114)					
SPX/CS/250725/4567.46-5298.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	127	579,539	5298.250		49,956		45,573		37,571			(4,383)					
SPX/CS/240725/4567.46-4864.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	12,980	59,283,521	4864.340		2,386,755		1,966,739		1,491,610			(420,015)					
SPX/CS/240725/4567.46-4910.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	2,133	9,744,298	4910.020		442,391		364,540		269,873			(77,851)					
SPX/CS/240625/4567.46-4967.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	626,313	626,313	4.500		17,975		14,812		9,283			(3,163)					
SPX/AVGCS/240725/25/4567.46-4852.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	06/25/2024	543	2,481,767	4967.110		125,577		101,457		69,036			(24,120)					
SPX/CS/240725/4567.46-4713.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	162	741,005	4852.930		24,231		19,967		5,914			(4,264)					
SPX/CS/240725/4567.46-5025.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	95	432,331	4713.980		9,338		7,695		6,207			(1,643)					
SPX/CS/240625/4567.46-4989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	791	3,611,540	5025.200		205,135		169,036		117,804			(36,099)					
SPX/CS/240725/4567.46-5177.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	07/25/2023	06/25/2024	624	2,852,165	4989.950		150,309		121,439		81,542			(28,870)					
SPX/CS/240725/4567.46-4841.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2024	77	352,173	5177.990		23,913		19,704		12,873			(4,208)					
SPX/INDU_NDX/ARBCS/240725/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	8,460	38,639,785	4841.510		1,452,470		1,196,867		919,068			(255,602)					
SPX/CS/250725/4567.46-5412.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	879,280	879,280	6.750		33,852		27,895		18,806			(5,957)					
SPX/AVGCS/240725/25/4567.46-4898.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/25/2023	07/25/2025	725	3,311,744	5412.440		314,947		287,312		233,845			(27,635)					
SPX/CS/240719/4534.87-4806.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	07/25/2023	07/25/2024	173	788,182	4898.600		28,138		23,186		6,521			(4,952)					
SPX/CS/240719/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/19/2024	76	346,521	4806.960		13,362		11,002		8,619			(2,360)					
SPX/CS/240723/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/19/2024	130	588,389	4808.520		22,775		18,752		14,707			(4,023)					
IBLDV7E/CS/240725/126.30-137.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/23/2024	32	144,774	4808.520		5,623		4,641		3,644			(982)					
				MorganStanley	07/25/2023	07/25/2024	890	112,358	137.060		2,865		2,361		1,222			(504)					

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SPX/CS/240726/4566.75-4840.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/26/2024	240	1,094,506	4840.760		41,635		34,424		26,135				(7,211)				
SPX/CS/240722/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/22/2024	86	389,604	4808.520		15,109		12,463		9,772				(2,646)				
SPX/CS/240724/4554.64-4827.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	07/26/2023	07/24/2024	108	493,014	4827.920		18,736		15,473		11,955				(3,263)				
SPX/CS/240726/4537.41-4809.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/26/2024	94	428,061	4809.650		15,770		13,261		10,780				(2,509)				
SPX/CS/240726/4582.23-4857.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/26/2024	121	553,954	4857.160		19,723		16,585		12,817				(3,138)				
SPX/CS/240729/4582.23-4857.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/29/2024	107	489,624	4857.160		17,440		14,689		11,394				(2,751)				
SPX/CS/240801/4576.73-4851.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	08/01/2024	138	630,969	4851.330		22,614		19,067		14,676				(3,547)				
SPX/CS/240802/4513.39-4784.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	08/02/2024	62	281,956	4784.190		10,573		8,919		7,393				(1,654)				
SPX/CS/240731/4588.96-4864.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/02/2023	07/31/2024	55	253,202	4864.300		8,955		7,550		5,812				(1,405)				
SPX/CS/240809/4467.71-4735.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/09/2024	37	163,301	4735.770		6,107		5,272		4,662				(836)				
SPX/CS/240802/4501.89-4772.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/02/2024	79	356,481	4772.000		13,283		11,429		9,506				(1,854)				
SPX/CS/240805/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/05/2024	119	532,656	4746.710		20,201		17,405		14,852				(2,796)				
SPX/CS/240808/4499.38-4769.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/08/2024	143	645,295	4769.340		23,971		20,681		17,454				(3,290)				
SPX/CS/240802/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/02/2024	68	305,954	4746.710		11,580		9,963		8,462				(1,617)				
SPX/CS/240806/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/06/2024	68	304,768	4746.710		11,579		9,981		8,501				(1,598)				
SPX/CS/240807/4518.44-4789.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/09/2023	08/07/2024	90	408,277	4789.550		14,992		12,929		10,652				(2,064)				
SPX/CS/240809/4468.83-4803.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/09/2024	2,020	9,028,508	4803.990		407,186		354,424		305,009				(52,762)				
SPX/CS/250808/4468.83-5273.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/08/2025	112	498,494	5273.220		46,659		43,653		38,383				(3,006)				
SPX/CS/240809/4468.83-4569.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	08/10/2023	08/09/2024	530	2,369,676	4569.550		35,142		30,589		28,346				(4,554)				
SPX/CS/240809/4468.83-4610.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/09/2024	47	210,480	4610.740		4,378		3,811		3,465				(567)				
SPX/CS/240809/4468.83-4591.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/09/2024	118	525,216	4591.720		9,559		8,320		7,570				(1,239)				
SPX/CS/250808/4468.83-5139.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/08/2025	431	1,926,905	5139.150		157,235		147,105		131,534				(10,130)				
SPX/CS/250808/4468.83-5250.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/08/2025	288	1,288,525	5250.880		118,544		110,907		97,492				(7,637)				
SPX/CS/240809/4468.83-4848.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/09/2024	107	478,716	4848.680		23,936		20,834		17,646				(3,102)				
SPX/CS/240809/4468.83-5186.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/09/2024	46	203,407	5186.020		15,520		13,509		10,243				(2,011)				
SPX/CS/250808/4468.83-5072.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/08/2025	258	1,154,215	5072.120		86,912		81,313		73,012				(5,599)				
SPX/CS/250808/4468.83-5295.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	08/10/2023	08/08/2025	279	1,245,825	5295.560		119,225		111,544		97,540				(7,681)				
SPX_INDU_NDX/ARB/CS/240809/9/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	08/10/2023	08/09/2024	200,920	200,920	7.500		8,439		7,345		5,135				(1,093)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/250808/4468.83-4960.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	82	367,286	4960.40		23,286		21,786		19,825			(1,500)				
SPX/CS/240710/4468.83-4882.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	1,104	4,933,526	4882.20		260,984		224,158		183,165			(36,826)				
SPX/AVGCS/240809/9/4468.83-4748.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	409	1,828,839	4748.13		61,083		53,168		28,738			(7,915)				
SPX/CS/250808/4468.83-5005.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/08/2025	578	2,584,895	5005.09		176,548		165,174		149,496			(11,374)				
SPX/CS/240809/4468.83-4882.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	1,141	5,096,707	4882.20		272,674		237,341		198,449			(35,332)				
SPX/CS/250808/4468.83-5183.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	102	457,139	5183.84		39,360		36,824		32,613			(2,536)				
SPX/AVGCS/240809/9/4468.83-4792.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	187	837,197	4792.82		30,893		26,890		13,899			(4,003)				
SPX/CS/240809/4468.83-5018.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	44	197,179	5018.74		12,955		11,276		8,989			(1,679)				
SPX/CS/240809/4468.83-4736.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300ICGB70D06XZS54	08/10/2023	08/09/2024	9,376	41,897,499	4736.96		1,557,330		1,355,535		1,194,036			(201,795)				
SPX/AVGCS/240809/9/4468.83-4837.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	49	220,165	4837.51		8,763		7,627		3,797			(1,135)				
SPX/CS/240710/4468.83-4859.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	820	3,662,374	4859.85		185,682		159,482		131,491			(26,201)				
SPX/CS/250808/4468.83-5116.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	77	342,373	5116.81		27,287		25,529		22,813			(1,758)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	549,552	549,552	4.500		16,212		14,111		8,832			(2,101)				
SPX/CS/240809/4468.83-4859.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	5,456	24,380,885	4859.85		1,248,301		1,086,550		915,987			(161,752)				
SPX/CS/240809/4468.83-4917.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	608	2,719,094	4917.69		154,988		134,905		111,390			(20,083)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	547,975	547,975	4.250		15,508		13,498		8,350			(2,009)				
SPX/CS/240710/4468.83-4607.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	60	267,137	4607.16		5,423		4,658		4,206			(765)				
SPX/CS/240809/4468.83-4725.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300ICGB70D06XZS54	08/10/2023	08/09/2024	3,164	14,140,993	4725.79		505,965		440,403		389,647			(65,562)				
SPX/CS/240809/4468.83-4770.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association .. KB1H1DSPPFMYMCJUFXT09	08/10/2023	08/09/2024	535	2,390,722	4770.48		98,498		85,735		74,648			(12,763)				
SPX/AVGCS/240809/9/4468.83-4759.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	811	3,624,665	4759.30		124,326		108,216		57,849			(16,110)				
SPX/CS/250808/4468.83-5500.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	42	186,016	5500.50		20,518		19,196		16,436			(1,322)				
SPX/CS/240809/4468.83-4792.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300ICGB70D06XZS54	08/10/2023	08/09/2024	3,080	13,762,089	4792.82		603,880		525,631		453,437			(78,249)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	547,854	547,854	4.000		14,792		12,875		7,889			(1,917)				
SPX/CS/250808/4468.83-5391.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	44	194,486	5391.47		20,032		18,741		16,223			(1,291)				
SPX/CS/240809/4468.83-4602.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS .. 549300ICGB70D06XZS54	08/10/2023	08/09/2024	282	1,259,628	4602.89		24,601		21,413		19,679			(3,188)				
SPX/AVGCS/240809/9/4468.83-4781.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada .. ES71P3U3RHI G71XBU11	08/10/2023	08/09/2024	438	1,958,830	4781.65		70,714		61,551		32,132			(9,163)				
SPX/CS/240809/4468.83-4759.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley .. 876GMQDLFKA70QJXC56	08/10/2023	08/09/2024	12,343	55,159,003	4759.30		2,200,293		1,915,184		1,673,159			(285,108)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/250808/4468.83-5049.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	34	152,815	5049.780		11,110		10,394		9,400				(716)				
SPX/CS/240710/4468.83-4946.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	257	1,146,740	4946.350		67,428		57,914		46,107				(9,514)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/10/2023	08/09/2024	1,888,597	1,888,597	6.000		67,801		59,015		39,532				(8,785)				
SPX/CS/250808/4468.83-5161.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	435	1,943,254	5161.500		163,233		152,717		135,691				(10,516)				
SPX/CS/240809/4468.83-4597.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	297	1,326,056	4597.530		25,195		21,930		19,950				(3,265)				
SPX/CS/240809/4468.83-5105.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/09/2024	175	782,958	5105.640		56,216		48,932		37,928				(7,284)				
SPX/CS/240809/4468.83-4647.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/10/2023	08/09/2024	563	2,516,215	4647.580		64,491		56,134		50,900				(8,357)				
SPX_INDU_NDX/ARBCS/240809/9/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/10/2023	08/09/2024	604,705	604,705	6.750		23,523		20,475		14,073				(3,048)				
SPX/CS/250808/4468.83-5382.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	08/08/2025	190	847,413	5382.600		85,250		79,757		69,460				(5,492)				
SPX/CS/240809/4468.83-4692.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	08/10/2023	08/09/2024	1,809	8,086,005	4692.270		254,709		221,705		198,423				(33,005)				
SPX/CS/240710/4468.83-4647.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/10/2023	07/10/2024	297	1,326,115	4647.580		34,214		29,386		26,169				(4,828)				
SPX/CS/240813/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/16/2023	08/13/2024	30	134,058	4731.890		4,820		4,250		3,859				(570)				
SPX/CS/240815/4437.86-4704.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/16/2023	08/15/2024	341	1,512,106	4704.130		55,320		48,812		45,410				(6,508)				
SPX/CS/240816/4404.33-4668.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/16/2023	08/16/2024	148	651,051	4668.590		24,056		21,234		20,381				(2,822)				
SPX/CS/240814/4489.72-4759.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/16/2023	08/14/2024	70	316,077	4759.100		11,068		9,762		8,727				(1,306)				
SPX/CS/240812/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/16/2023	08/12/2024	93	413,454	4731.890		14,939		13,166		11,947				(1,772)				
SPX/CS/240809/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/16/2023	08/09/2024	117	520,391	4731.890		18,741		16,499		14,992				(2,243)				
SPX/CS/240822/4387.55-4650.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/22/2024	137	601,390	4650.800		22,876		20,633		19,293				(2,243)				
SPX/CS/240823/4436.01-4702.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/23/2024	145	643,669	4702.170		23,745		21,424		19,546				(2,321)				
SPX/CS/240820/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/20/2024	64	278,221	4631.890		10,764		9,702		9,123				(1,061)				
SPX/CS/240816/4370.36-4632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/16/2024	146	637,888	4632.580		24,553		22,105		20,759				(2,448)				
SPX/CS/240816/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/16/2024	103	449,612	4631.890		17,326		15,598		14,653				(1,728)				
SPX/CS/240819/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/19/2024	64	281,637	4631.890		10,763		9,699		9,115				(1,064)				
SPX/CS/240821/4399.77-4663.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/23/2023	08/21/2024	112	492,425	4663.760		18,591		16,763		15,563				(1,828)				
SPX/CS/240823/4405.71-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	273	1,201,386	4532.590		22,586		20,608		19,543				(1,978)				
SPX/CS/240725/4405.71-4791.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	815	3,589,552	4791.210		180,554		163,385		148,340				(17,169)				
SPX/CS/240823/4405.71-4504.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WICGB70D06XZS54	08/25/2023	08/23/2024	907	3,997,653	4504.910		58,766		53,619		51,526				(5,146)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240823/4405.71-4554.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	112	493,524	4554.900		10,956		9,997		9,337			(959)					
SPX/CS/250825/4405.71-4978.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	839	3,696,830	4978.450		265,802		254,294		239,956			(11,508)					
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	419,397	419,397	4.000		11,324		10,332		6,189			(992)					
SPX_INDU_NDX/ARBCS/240823/23/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	933,527	933,527	6.000		33,887		30,920		20,040			(2,968)					
SPX/CS/250825/4405.71-5176.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	254	1,120,383	5176.710		102,067		97,648		90,443			(4,419)					
SPX/CS/250825/4405.71-5286.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	468	2,061,247	5286.850		206,331		197,398		181,291			(8,933)					
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	256,705	256,705	4.250		7,239		6,605		4,009			(634)					
SPX/CS/240823/4405.71-4780.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	719	3,166,570	4780.200		157,062		143,308		131,414			(13,754)					
SPX_INDU_NDX/ARBCS/240823/23/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	708,546	708,546	6.750		27,917		25,472		16,921			(2,445)					
SPX/CS/240725/4405.71-4581.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	58	256,727	4581.940		6,829		6,180		5,601			(649)					
SPX/CS/240823/4405.71-4537.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	228	1,004,521	4537.880		19,588		17,873		16,978			(1,715)					
SPX/CS/240823/4405.71-4703.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	452	1,992,753	4703.100		81,304		74,184		69,191			(7,120)					
SPX/CS/240725/4405.71-4813.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	472	2,080,365	4813.240		109,427		99,022		89,329			(10,406)					
SPX/CS/240823/4405.71-4526.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	68	300,968	4526.870		5,688		5,190		4,688			(498)					
SPX/CS/240823/4405.71-4543.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	230	1,011,455	4543.170		20,431		18,642		17,733			(1,789)					
SPX/CS/250825/4405.71-5000.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	453	1,995,210	5000.480		147,642		141,253		133,383			(6,392)					
SPX/CS/240823/4405.71-4581.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	620	2,730,969	4581.940		69,367		63,292		60,211			(6,074)					
SPX/CS/250825/4405.71-4933.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	400	1,762,022	4933.130		117,703		112,607		107,120			(5,096)					
SPX/CS/250825/4405.71-5088.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	227	1,001,674	5088.600		82,838		79,252		74,274			(3,587)					
SPX/AVGCS/240823/23/4405.71-4769.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	39	171,441	4769.180		6,823		6,226		4,164			(598)					
SPX/CS/240823/4405.71-4945.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	52	227,827	4945.410		15,173		13,845		11,993			(1,329)					
SPX/CS/240823/4405.71-5101.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	74	326,361	5101.370		25,032		22,840		19,320			(2,192)					
SPX/CS/250825/4405.71-5220.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	187	824,035	5220.770		77,954		74,579		69,008			(3,375)					
SPX/CS/240823/4405.71-4659.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300ICGB70D06XZS54	08/25/2023	08/23/2024	3,013	13,273,466	4659.040		469,748		428,612		403,016			(41,136)					
SPX/CS/240725/4405.71-4540.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	76	336,236	4540.500		6,960		6,298		5,740			(662)					
SPX/CS/250825/4405.71-5066.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	202	890,326	5066.570		71,760		68,653		64,460			(3,107)					
SPX/CS/240725/4405.71-4876.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	07/25/2024	323	1,423,946	4876.720		83,301		75,380		66,943			(7,921)					
SPX/CS/240823/4405.71-4802.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	133	585,457	4802.220		30,561		27,885		25,331			(2,676)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240823/4405.71-4725.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	1,316	5,798,777	4725.120		251,667		229,628		213,232			(22,039)					
SPX/CS/240823/4405.71-4736.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank 1YDOJBGJWY9T8XKCSX06	08/25/2023	08/23/2024	2,382	10,492,983	4736.140		469,036		427,963		396,140			(41,074)					
SPX/CS/240823/4405.71-4869.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	68	301,253	4869.180		17,925		16,355		14,480			(1,570)					
SPX/CS/240823/4405.71-4980.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	42	183,826	4980.730		12,831		11,707		10,002			(1,124)					
SPX/CS/250825/4405.71-5419.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	143	629,122	5419.830		68,826		65,846		59,956			(2,980)					
SPX/CS/240823/4405.71-4791.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank 1YDOJBGJWY9T8XKCSX06	08/25/2023	08/23/2024	2,792	12,301,082	4791.210		624,895		570,173		521,477			(54,722)					
SPX/AVGCS/240823/23/4405.71-4714.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	390	1,719,493	4714.110		61,902		56,481		39,117			(5,421)					
SPX/CS/240823/4405.71-4692.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	8,802	38,778,004	4692.080		1,531,343		1,397,243		1,305,148			(134,101)					
SPX_INDU_NDX/ARB/CS/240823/23/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	182,140	182,140	7.500		7,686		7,013		4,780			(673)					
SPX_INDU_NDX/ARB/CS/240823/23/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	584,170	584,170	4.500		17,233		15,724		9,623			(1,509)					
SPX/CS/250825/4405.71-5110.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	132	580,148	5110.620		49,371		47,233		44,011			(2,138)					
SPX/CS/240823/4405.71-4846.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	1,083	4,771,559	4846.280		269,593		245,985		221,970			(23,608)					
SPX/CS/240823/4405.71-4626.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	1,572	6,925,676	4626.000		216,358		197,412		186,405			(18,947)					
SPX/AVGCS/240823/23/4405.71-4681.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	327	1,440,966	4681.070		47,984		43,782		30,970			(4,202)					
SPX/CS/240823/4405.71-4670.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	7,200	31,722,798	4670.050		1,166,447		1,064,301		998,554			(102,147)					
SPX/CS/240826/4405.71-4670.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/26/2024	57	252,926	4670.050		9,611		8,777		7,973			(835)					
SPX/CS/250825/4405.71-5198.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	117	514,315	5198.740		47,831		45,760		42,304			(2,071)					
SPX/AVGCS/240823/23/4405.71-4725.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	87	383,602	4725.120		14,117		12,880		8,861			(1,236)					
SPX/AVGCS/240823/23/4405.71-4692.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2023	08/23/2024	802	3,533,494	4692.080		120,845		110,263		77,506			(10,583)					
SPX/CS/240823/4405.71-4813.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/23/2024	846	3,725,506	4813.240		197,824		180,501		164,390			(17,324)					
SPX/CS/250825/4405.71-5044.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	100	439,123	5044.540		34,647		33,147		31,008			(1,500)					
SPX/CS/250825/4405.71-5314.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	08/25/2023	08/25/2025	120	528,876	5314.320		54,051		51,711		47,381			(2,340)					
SPX/CS/240823/4376.31-4638.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/23/2024	211	922,238	4638.890		37,339		34,262		30,028			(3,076)					
SPX/CS/240830/4514.87-4785.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/30/2024	23	103,982	4785.760		3,929		3,612		2,828			(317)					
SPX/CS/240829/4497.63-4767.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/29/2024	100	448,581	4767.490		16,793		15,433		12,668			(1,360)					
SPX/CS/240828/4433.31-4699.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/28/2024	128	565,752	4699.310		22,145		20,346		17,358			(1,799)					
SPX/CS/240905/4496.83-4766.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/06/2023	09/05/2024	147	662,272	4766.640		23,668		22,210		18,616			(1,459)					
SPX/CS/240903/4515.77-4786.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/06/2023	09/03/2024	45	202,818	4786.720		7,188		6,743		5,540			(445)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240830/4515.77-4786.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/06/2023	08/30/2024	91	409,028	4786.720		14,504		13,598		11,162			(907)				
SPX/CS/240906/4465.48-4733.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/06/2023	09/06/2024	119	532,116	4733.410		19,640		18,428		15,667			(1,207)				
SPX/CS/250910/4457.49-5382.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	32	140,790	5382.210		14,530		14,165		12,081			(364)				
SPX/CS/250910/4457.49-4947.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	28	122,789	4947.810		7,703		7,509		6,699			(193)				
SPX/CS/250910/4457.49-5282.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	319	1,423,487	5282.130		135,673		132,271		113,946			(3,401)				
SPX/CS/240910/4457.49-4758.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	353	1,574,877	4758.370		64,097		60,875		51,688			(3,223)				
SPX_INDU_NDX/ARBCS/240910/10/0.00%-7.50% ..4836.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	211,322	211,322	7.500		9,066		8,610		5,445			(456)				
SPX/CS/240910/4457.49-4836.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	302	1,343,949	4836.380		66,539		63,193		52,568			(3,346)				
SPX/CS/240809/4457.49-4945.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	08/09/2024	112	500,620	4945.520		29,742		28,105		21,995			(1,637)				
SPX/CS/240910/4457.49-4847.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/08/2023	09/10/2024	4,049	18,047,310	4847.520		913,194		867,279		720,358			(45,915)				
SPX/CS/240910/4457.49-4869.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,240	5,528,002	4869.810		292,431		277,728		229,224			(14,703)				
SPX/CS/240910/4457.49-4780.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/08/2023	09/10/2024	6,444	28,726,011	4780.660		1,243,836		1,181,297		997,261			(62,539)				
SPX/CS/250910/4457.49-5148.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	275	1,225,648	5148.400		102,231		99,668		87,091			(2,563)				
SPX/CS/250910/4457.49-5237.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	91	404,764	5237.550		37,084		36,155		31,256			(930)				
SPX/CS/240906/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/06/2024	188	837,684	4724.940		30,768		29,204		24,925			(1,564)				
SPX/CS/240910/4457.49-4585.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	204	908,717	4585.870		16,866		16,018		14,102			(848)				
SPX/CS/240910/4457.49-5163.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	90	400,313	5163.960		30,176		28,658		22,078			(1,517)				
SPX/CS/240809/4457.49-4635.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	08/09/2024	164	733,159	4635.790		18,593		17,569		15,048			(1,023)				
SPX/CS/240809/4457.49-4847.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/08/2023	08/09/2024	562	2,503,162	4847.520		125,659		118,742		95,903			(6,917)				
SPX/CS/240910/4457.49-5092.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	35	154,546	5092.680		11,028		10,474		8,171			(555)				
SPX/CS/240910/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/08/2023	09/10/2024	8,511	37,938,293	4724.940		1,392,335		1,322,330		1,132,395			(70,006)				
SPX/CS/240809/4457.49-4869.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	08/09/2024	343	1,529,880	4869.810		80,013		75,608		60,764			(4,404)				
SPX/CS/240910/4457.49-4791.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/08/2023	09/10/2024	2,493	11,113,784	4791.800		494,563		469,697		396,076			(24,866)				
SPX/CS/240909/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/09/2024	34	153,444	4724.940		5,651		5,366		4,575			(285)				
SPX/CS/250910/4457.49-5348.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	190	846,952	5348.990		85,220		83,084		71,136			(2,136)				
SPX/CS/240910/4457.49-4597.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	66	292,748	4597.910		5,949		5,650		4,939			(299)				
SPX/CS/250910/4457.49-5259.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	123	549,009	5259.840		51,299		50,013		43,186			(1,286)				
SPX/CS/250910/4457.49-5103.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	63	279,282	5103.830		22,114		21,559		18,905			(554)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/250910/4457.49-5036.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	119	528,989	5036.960		38,288		37,328		32,984			(960)				
SPX/CS/240910/4457.49-4591.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	26	115,522	4591.210		2,241		2,128		1,862			(113)				
SPX/CS/250910/4457.49-4992.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	518	2,307,598	4992.390		155,832		151,925		135,066			(3,907)				
SPX/CS/250910/4457.49-5491.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	53	238,380	5491.890		26,370		25,709		21,743			(661)				
SPX/CS/250910/4457.49-5170.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	117	521,325	5170.690		44,631		43,512		37,876			(1,119)				
SPX/CS/240910/4457.49-4747.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	12,868	57,357,153	4747.230		2,259,872		2,146,247		1,826,638			(113,625)				
SPX_INDU_NDX/ARBCS/240910/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,574,000	1,574,000	6.000		58,553		55,609		33,144			(2,944)				
SPX/AVGCS/240910/10/4457.49-4747.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	822	3,665,493	4747.230		123,894		117,664		70,498			(6,229)				
SPX/CS/240910/4457.49-5006.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	53	238,069	5006.850		15,560		14,778		11,745			(782)				
SPX/CS/240910/4457.49-4580.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	513	2,287,832	4580.070		40,609		38,567		33,998			(2,042)				
SPX/CS/240910/4457.49-4558.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	387	1,724,381	4558.060		25,297		24,025		21,253			(1,272)				
SPX/AVGCS/240910/10/4457.49-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	453	2,021,109	4769.510		71,749		68,142		40,214			(3,608)				
SPX/CS/240910/4457.49-4713.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	3,085	13,749,878	4713.800		486,196		461,750		396,224			(24,446)				
SPX/CS/240809/4457.49-4596.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	08/09/2024	44	195,176	4596.690		3,941		3,724		3,206			(217)				
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	544,911	544,911	4.250		15,966		15,163		8,349			(803)				
SPX/CS/240910/4457.49-4680.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	1,050	4,679,898	4680.360		145,826		138,494		119,601			(7,332)				
SPX/CS/250910/4457.49-5059.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	373	1,661,456	5059.250		123,928		120,821		106,617			(3,107)				
SPX/CS/240910/4457.49-4635.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2024	919	4,094,308	4635.790		103,750		98,533		85,891			(5,216)				
SPX/AVGCS/240910/10/4457.49-4780.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	413	1,840,300	4780.660		66,987		63,619		37,179			(3,368)				
SPX/CS/240910/4457.49-4903.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,380	6,149,313	4903.470		344,976		327,631		268,616			(17,345)				
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	551,619	551,620	4.000		15,445		14,669		7,986			(777)				
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	643,571	643,571	4.500		19,629		18,642		10,399			(987)				
SPX/AVGCS/240910/10/4457.49-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	349	1,555,655	4736.080		51,337		48,755		29,358			(2,581)				
SPX/AVGCS/240910/10/4457.49-4825.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/08/2023	09/10/2024	60	265,912	4825.230		10,530		10,001		5,652			(529)				
SPX/CS/250910/4457.49-5126.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/08/2023	09/10/2025	351	1,562,587	5126.110		126,991		123,808		108,434			(3,184)				
SPX_INDU_NDX/ARBCS/240910/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/08/2023	09/10/2024	1,241,789	1,241,789	6.750		49,920		47,410		29,102			(2,510)				
SPX/CS/240911/4487.46-4756.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/13/2023	09/11/2024	42	190,389	4756.710		6,885		6,595		5,414			(290)				
SPX/CS/240913/4467.44-4735.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/13/2023	09/13/2024	41	181,786	4735.490		6,726		6,444		5,385			(282)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240912/4461.90-4729.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/13/2023	09/12/2024	57	253,493	4729.610		9,485		9,087		7,578			(399)				
SPX/CS/240916/4450.32-4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/16/2024	172	767,312	4717.340		28,239		27,601		23,213			(638)				
SPX/CS/240918/4453.53-4720.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/18/2024	141	629,989	4720.740		23,117		22,597		19,009			(519)				
SPX/CS/240919/4443.95-4710.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/19/2024	48	213,572	4710.590		7,913		7,735		6,546			(177)				
SPX/CS/240920/4402.20-4666.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/20/2024	88	385,838	4666.330		14,199		13,882		12,393			(317)				
SPX/CS/240913/4450.32-4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/13/2024	127	565,282	4717.340		20,824		20,350		17,110			(475)				
SPX/CS/240917/4450.32-4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/20/2023	09/17/2024	27	119,108	4717.340		4,434		4,334		3,648			(100)				
SPX/CS/250925/4337.44-5339.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	149	644,769	5339.430		70,796		70,500		66,335			(296)				
SPX/CS/250925/4337.44-5031.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	101	438,506	5031.430		37,098		36,943		35,178			(155)				
SPX/CS/240925/4337.44-4462.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	123	533,131	4462.360		10,289		10,203		9,225			(86)				
SPX_INDU_NDX/ARBCS/240925/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	787,546	787,546	4,000		21,106		20,929		12,415			(177)				
SPX/CS/250925/4337.44-5118.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	93	405,208	5118.180		37,482		37,325		35,433			(157)				
SPX/CS/240925/4337.44-4890.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	51	223,273	4890.810		15,049		14,922		13,785			(126)				
SPX/CS/240925/4337.44-4456.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	188	814,659	4456.720		15,071		14,945		13,486			(126)				
SPX_INDU_NDX/ARBCS/240925/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	1,066,014	1,066,014	6,000		38,270		37,949		24,530			(321)				
SPX/CS/250925/4337.44-5096.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	114	495,116	5096.490		44,858		44,670		42,429			(187)				
SPX/CS/240925/4337.44-5034.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	46	198,954	5034.740		15,399		15,270		13,972			(129)				
SPX/CS/240925/4337.44-4727.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	59	254,201	4727.810		13,218		13,108		12,227			(111)				
SPX/CS/250925/4337.44-4901.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	35	153,550	4901.310		10,994		10,948		10,453			(46)				
SPX/CS/240925/4337.44-4619.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	13,432	58,260,553	4619.370		2,260,509		2,241,567		2,135,425			(18,943)				
SPX/CS/250925/4337.44-4966.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	62	270,732	4966.370		21,198		21,110		20,124			(89)				
SPX/CS/240925/4337.44-4597.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/25/2023	09/25/2024	9,529	41,332,006	4597.690		1,494,565		1,482,041		1,412,130			(12,524)				
SPX_INDU_NDX/ARBCS/240925/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	09/25/2023	09/25/2024	287,037	287,037	7,500		12,170		12,068		8,094			(102)				
SPX/CS/240925/4337.44-4716.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	5,155	22,360,678	4716.970		1,118,034		1,108,665		1,052,097			(9,369)				
SPX/CS/250925/4337.44-4988.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2025	462	2,005,526	4988.060		161,445		160,770		153,087			(675)				
SPX/CS/240823/4337.44-4476.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	08/23/2024	38	163,836	4476.030		3,457		3,425		3,117			(32)				
SPX/CS/240925/4337.44-4662.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	09/25/2023	09/25/2024	3,266	14,164,954	4662.750		621,841		616,631		586,837			(5,211)				
SPX/CS/240925/4337.44-4468.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	09/25/2023	09/25/2024	431	1,870,687	4468.030		35,730		35,431		33,769			(299)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240925/4337.44-4738.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2024	627	2,720,761	4738.650		142,840		141,643		133,687			(1,197)				
SPX/AVGCS/240925/25/4337.44-4619.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	1,215	5,270,773	4619.370		178,152		176,659		157,319			(1,493)				
SPX/AVGCS/240925/25/4337.44-4641.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	413	1,791,108	4641.060		63,763		63,229		55,981			(534)				
SPX/CS/240925/4337.44-4630.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2024	432	1,873,602	4630.220		75,131		74,502		70,954			(630)				
SPX/CS/240823/4337.44-4738.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	08/23/2024	755	3,272,602	4738.650		169,848		168,285		157,733			(1,563)				
SPX/CS/240925/4337.44-4435.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCB70D06XZS54	09/25/2023	09/25/2024	454	1,970,509	4435.250		28,592		28,352		26,943			(240)				
SPX/CS/240925/4337.44-4586.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	3,109	13,485,204	4586.840		469,285		465,353		443,584			(3,933)				
SPX/INDU_NDX/ARBCS/240925/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/25/2023	09/25/2024	1,124,033	1,124,033	4.500		32,485		32,212		19,796			(272)				
SPX/CS/240823/4337.44-4809.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	09/25/2023	08/23/2024	241	1,044,274	4809.820		62,030		61,459		56,577			(571)				
SPX/CS/250925/4337.44-5009.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2025	379	1,643,171	5009.740		135,726		135,159		128,652			(567)				
SPX/CS/250925/4337.44-4857.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2025	498	2,159,640	4857.100		144,480		143,876		137,358			(604)				
SPX/CS/240925/4337.44-4554.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCB70D06XZS54	09/25/2023	09/25/2024	1,828	7,928,365	4554.310		243,242		241,204		229,893			(2,038)				
SPX/CS/240925/4337.44-4771.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	1,182	5,124,731	4771.490		285,960		283,564		267,370			(2,396)				
SPX/INDU_NDX/ARBCS/240925/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/25/2023	09/25/2024	1,445,119	1,445,119	6.750		56,360		55,887		37,043			(472)				
SPX/CS/250925/4337.44-5212.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	09/25/2023	09/25/2025	203	882,023	5212.930		88,555		88,185		83,413			(370)				
SPX/CS/250925/4337.44-5139.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2025	428	1,854,788	5139.870		175,276		174,545		165,367			(732)				
SPX/CS/240925/4337.44-4706.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	09/25/2024	546	2,369,591	4706.120		116,110		115,137		108,901			(973)				
SPX/AVGCS/240925/25/4337.44-4608.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	410	1,779,885	4608.530		58,558		58,068		51,796			(491)				
SPX/CS/250925/4337.44-4922.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	09/25/2023	09/25/2025	309	1,338,356	4922.990		98,905		98,491		93,974			(413)				
SPX/CS/240925/4337.44-4651.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	1,160	5,032,493	4651.900		215,391		213,586		202,593			(1,805)				
SPX/CS/240823/4337.44-4510.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	09/25/2023	08/23/2024	37	159,222	4510.940		4,108		4,070		3,738			(38)				
SPX/CS/240823/4337.44-4716.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale .. 02RNE81BXP4R0TD8PU41	09/25/2023	08/23/2024	376	1,630,357	4716.970		80,866		80,122		75,369			(744)				
SPX/AVGCS/240925/25/4337.44-4651.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	233	1,011,864	4651.900		36,933		36,624		32,299			(309)				
SPX/INDU_NDX/ARBCS/240925/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/25/2023	09/25/2024	183,004	183,004	4.250		5,142		5,099		3,055			(43)				
SPX/CS/240925/4337.44-4510.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA700JXC56	09/25/2023	09/25/2024	303	1,314,267	4510.940		34,040		33,754		31,023			(285)				
SPX/AVGCS/240925/25/4337.44-4695.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	31	133,815	4695.280		5,299		5,255		4,595			(44)				
SPX/CS/240923/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCB70D06XZS54	09/27/2023	09/23/2024	65	279,875	4579.260		9,815		9,787		9,723			(28)				
SPX/CS/240926/4273.53-4529.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCB70D06XZS54	09/27/2023	09/26/2024	98	419,356	4529.940		15,151		15,108		15,070			(42)				

E06.49

STATEMENT AS OF SEPTEMBER 30, 2023 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/240927/4274.51-4530.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/27/2024	60	254,318	4530.980		9,145		9,120		9,148			(26)					
SPX/CS/240920/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/20/2024	131	563,864	4579.260		19,659		19,603		19,590			(56)					
SPX/CS/240924/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	09/27/2023	09/24/2024	24	103,143	4579.260		3,614		3,604		3,592			(10)					
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										86,920,667	179,964,150		133,716,816	XXX	304,468,581			(117,367,362)			XXX	XXX	
SPX/CLQ/231010/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	648,985	648,985	1.9	14,213			397		11,795			(10,679)					
SPX/CLQ/231010/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	771,156	771,156	2	18,199			508		16,925			(13,675)					
SPX/CLQ/231010/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	1,212,959	1,212,959	2.3	34,327			959		41,534			(25,793)					
SPX/CLQ/231010/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	10/10/2022	10/10/2023	4,007,380	4,007,380	2.1	100,986			2,821		103,805			(75,881)					
SPX/CLQ/231025/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	678,745	678,745	2.7	23,552			1,645		30,482			(17,697)					
SPX/CLQ/231025/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	601,911	601,911	1.9	12,580			878		8,063			(9,453)					
SPX/CLQ/231025/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	659,561	659,561	2	14,708			1,027		11,530			(11,052)					
SPX/CLQ/231025/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	2,016,348	2,016,348	2.3	55,651			3,886		58,998			(41,816)					
SPX/CLQ/231025/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	10/25/2022	10/25/2023	3,749,715	3,749,715	2.1	90,368			6,311		79,955			(67,902)					
SPX/CLQ/231110/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	789,701	789,701	1.9	18,542			2,089		9,492			(14,050)					
SPX/CLQ/231110/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	873,110	873,110	2	21,828			2,459		12,731			(16,540)					
SPX/CLQ/231110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	2,773,889	2,773,889	2.1	74,451			8,389		47,980			(56,415)					
SPX/CLQ/231110/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	11/10/2022	11/10/2023	1,189,061	1,189,061	2.3	36,314			4,092		27,556			(27,517)					
SPX/CLQ/231124/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	5,458,357	5,458,357	2.1	156,109			23,746		78,935			(118,291)					
SPX/CLQ/231124/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	1,281,339	1,281,339	2.3	41,387			6,296		25,790			(31,361)					
SPX/CLQ/231124/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	747,197	747,197	2.7	30,486			4,637		23,175			(23,100)					
SPX/CLQ/231124/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	711,983	711,983	1.9	17,800			2,708		6,295			(13,488)					
SPX/CLQ/231124/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association	11/25/2022	11/24/2023	660,141	660,141	2	17,692			2,691		7,747			(13,406)					
SPX/CLQ/231208/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	1,016,240	1,016,240	2.3	33,333			6,385		32,118			(25,258)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/231208/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	803,996	803,996	2	21,869			4,189		17,907			(16,571)					
SPX/CLQ/231208/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	634,035	634,035	1.9	16,041			3,073		12,270			(12,155)					
SPX/CLQ/231208/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/09/2022	12/08/2023	3,454,399	3,454,399	2.1	100,414			19,234		87,466			(76,089)					
SPX/CLQ/231222/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	3,879,852	3,879,852	2.1	110,188			25,524		184,406			(83,730)					
SPX/CLQ/231222/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	1,194,688	1,194,688	2.3	38,111			8,828		65,813			(28,960)					
SPX/CLQ/231222/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	689,582	689,582	2.7	26,825			6,214		47,524			(20,384)					
SPX/CLQ/231222/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	661,439	661,439	1.8	15,213			3,524		23,333			(11,560)					
SPX/CLQ/231222/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	12/23/2022	12/22/2023	808,315	808,315	2	21,501			4,980		35,359			(16,338)					
SPX/CLQ/240110/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	3,764,970	3,764,970	2.1		112,573		31,445		120,424			(81,128)					
SPX/CLQ/240110/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	1,119,391	1,119,391	2.3		37,500		10,475		43,141			(27,025)					
SPX/CLQ/240110/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	01/10/2023	01/10/2024	821,003	821,003	2		22,578		6,307		23,636			(16,271)					
SPX/CLQ/240125/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	2,508,702	2,508,702	2.3		92,320		29,656		106,333			(62,664)					
SPX/CLQ/240125/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	1,334,770	1,334,770	2		41,244		13,249		45,051			(27,995)					
SPX/CLQ/240125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	4,907,860	4,907,860	2.1		161,469		51,868		179,708			(109,600)					
SPX/CLQ/240125/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	573,079	573,079	1.9		16,562		5,320		17,515			(11,242)					
SPX/CLQ/240125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	01/25/2023	01/25/2024	815,971	815,971	2.7		36,066		11,585		43,093			(24,480)					
SPX/CLQ/240209/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	1,124,927	1,124,927	2.3		41,397		15,043		31,630			(26,354)					
SPX/CLQ/240209/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	661,136	661,136	1.9		19,107		6,943		12,261			(12,164)					
SPX/CLQ/240209/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	863,398	863,398	2.7		38,335		13,930		32,425			(24,405)					
SPX/CLQ/240209/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	6,139,780	6,139,780	2.1		201,999		73,402		142,573			(128,596)					
SPX/CLQ/240209/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/10/2023	02/09/2024	1,379,944	1,379,944	2		42,640		15,495		28,782			(27,146)					
SPX/CLQ/240223/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	5,085,852	5,085,852	2.7		223,269		90,446		323,830			(132,823)					
SPX/CLQ/240223/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	685,492	685,492	1.9		19,331		7,831		26,836			(11,500)					
SPX/CLQ/240223/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	805,408	805,408	2.3		29,236		11,844		42,130			(17,393)					
SPX/CLQ/240223/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	5,723,422	5,723,422	2.1		184,867		74,889		262,652			(109,977)					
SPX/CLQ/240223/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	02/24/2023	02/23/2024	927,695	927,695	2		28,016		11,349		39,594			(16,667)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240308/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/10/2023	03/08/2024	5,045,922	5,045,922	2.1		154,910		69,141		286,348			(85,769)					
SPX/CLQ/240308/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/10/2023	03/08/2024	1,100,221	1,100,221	2		31,576		14,093		58,727			(17,483)					
SPX/CLQ/240308/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/10/2023	03/08/2024	840,754	840,754	2.2		27,409		12,233		50,495			(15,175)					
SPX/CLQ/240308/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/10/2023	03/08/2024	717,446	717,446	1.9		19,228		8,582		35,868			(10,646)					
SPX/CLQ/240308/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/10/2023	03/08/2024	701,623	701,623	2.3		24,206		10,804		44,427			(13,402)					
SPX/CLQ/240325/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWTB3VE584	03/24/2023	03/25/2024	6,099,990	6,099,990	2.1		189,100		92,696		279,058			(96,404)					
SPX/CLQ/240325/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/24/2023	03/25/2024	776,481	776,481	2.2		25,857		12,675		38,048			(13,182)					
SPX/CLQ/240325/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/24/2023	03/25/2024	531,969	531,969	1.9		14,629		7,171		20,724			(7,458)					
SPX/CLQ/240325/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/24/2023	03/25/2024	597,859	597,859	2.3		21,045		10,316		31,222			(10,729)					
SPX/CLQ/240325/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/24/2023	03/25/2024	1,376,222	1,376,222	2		40,599		19,901		58,493			(20,697)					
SPX/CLQ/240325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	03/24/2023	03/25/2024	2,366,331	2,366,331	2.7		100,569		49,299		151,185			(51,271)					
SPX/CLQ/240410/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	816,328	816,328	2.3		29,796		15,814		42,597			(13,982)					
SPX/CLQ/240410/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	1,061,104	1,061,104	2		32,470		17,233		46,719			(15,237)					
SPX/CLQ/240410/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	6,759,152	6,759,152	2.1		219,672		116,586		316,211			(103,087)					
SPX/CLQ/240410/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	557,539	557,539	1.9		16,001		8,492		23,002			(7,509)					
SPX/CLQ/240410/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSRPFMYMCJFXT09	04/10/2023	04/10/2024	643,505	643,505	2.2		22,201		11,783		31,858			(10,418)					
SPX/CLQ/240425/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	4,423,456	4,423,456	2.1		144,205		82,575		155,910			(61,629)					
SPX/CLQ/240425/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	691,505	691,505	2.2		23,857		13,661		26,099			(10,196)					
SPX/CLQ/240425/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	624,899	624,899	1.9		17,872		10,234		18,691			(7,638)					
SPX/CLQ/240425/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	615,572	615,572	2.7		26,962		15,439		30,683			(11,523)					
SPX/CLQ/240425/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	2,244,168	2,244,168	2		68,672		39,323		73,392			(29,348)					
SPX/CLQ/240425/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	04/25/2023	04/25/2024	1,752,224	1,752,224	2.3		63,956		36,623		70,465			(27,333)					
SPX/CLQ/240510/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	05/10/2023	05/10/2024	2,628,211	2,628,211	2.05		86,468		53,137		110,519			(33,331)					
SPX/CLQ/240510/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	05/10/2023	05/10/2024	1,044,066	1,044,066	2.1		35,394		21,750		45,333			(13,643)					

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240510/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	740,001	740,001	1.95		22,866		14,052		29,061				(8,814)				
SPX/CLQ/240510/10/2.34%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	1,358,830	1,358,830	2.34		52,315		32,149		67,804				(20,166)				
SPX/CLQ/240510/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	770,682	770,682	2.15		26,897		16,529		34,518				(10,368)				
SPX/CLQ/240510/10/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/10/2023	.05/10/2024	247,122	247,122	2.21		8,896		5,467		11,471				(3,429)				
1YR/PS/231117/76.16-59.24	General business	NA	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	.05/10/2023	.11/17/2023	14,180	1,200,000	59.24		29,399		18,015		18,015								
SPX/CLQ/240524/24/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	2,851,689	2,851,689	2.05		99,524		65,787		78,928				(33,737)				
SPX/CLQ/240524/24/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	1,055,045	1,055,045	2.1		37,876		25,037		30,493				(12,839)				
SPX/CLQ/240524/24/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	716,474	716,474	1.94		23,357		15,439		17,897				(7,918)				
SPX/CLQ/240524/24/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	684,137	684,137	2.73		32,565		9,647		12,472				(3,834)				
SPX/CLQ/240524/24/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	633,800	633,800	2.3		25,225		16,674		21,427				(8,551)				
SPX/CLQ/240524/24/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	574,421	574,421	2.15		21,196		14,011		17,305				(7,185)				
SPX/CLQ/240425/25/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.04/25/2024	281,569	281,569	2.72		12,952		8,170		11,248				(4,782)				
SPX/CLQ/240524/24/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	382,724	382,724	2.21		14,582		9,639		12,096				(4,943)				
SPX/CLQ/240524/24/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GMVDQLFKA700JXC56	.05/25/2023	.05/24/2024	363,109	363,109	2		12,273		8,113		9,606				(4,160)				
SPX/CLQ/240610/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	251,564	251,564	2.8		12,478		8,738		11,421				(3,740)				
SPX/CLQ/240510/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.05/10/2024	1,665,115	1,665,115	2.8		79,759		53,660		75,010				(26,099)				
SPX/CLQ/240610/10/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	896,063	896,063	1.94		30,645		21,460		26,296				(9,185)				
SPX/CLQ/240510/10/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.05/10/2024	911,363	911,363	3.4		50,672		34,091		46,613				(16,581)				
SPX/CLQ/240610/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	571,782	571,782	2.3		23,557		16,497		21,129				(7,061)				
SPX/CLQ/240610/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	1,161,513	1,161,513	2.1		43,441		30,421		38,066				(13,020)				
SPX/CLQ/240610/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	148,157	148,157	2		5,245		3,673		4,539				(1,572)				
SPX/CLQ/240610/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	654,207	654,207	2.15		25,122		17,592		22,131				(7,529)				
SPX/CLQ/240610/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	559,118	559,118	2.2		21,973		15,387		19,503				(6,586)				
SPX/CLQ/240610/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RHI GC71XBU11	.06/09/2023	.06/10/2024	2,140,511	2,140,511	2.05		77,915		54,562		67,872				(23,353)				
SPX/CLQ/240625/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	.06/23/2023	.06/25/2024	333,291	333,291	2		11,865		8,783		6,701				(3,082)				
SPX/CLQ/240625/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	.06/23/2023	.06/25/2024	599,027	599,027	1.94		20,577		15,231		11,360				(5,345)				
SPX/CLQ/240625/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCG870D06XZS54	.06/23/2023	.06/25/2024	792,480	792,480	2.71		39,030		28,891		26,162				(10,139)				

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STATEMENT AS OF SEPTEMBER 30, 2023 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/240625/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	2,376,638	2,376,638	2.05		87,175		64,529		50,026			(22,646)						
SPX/CLQ/240625/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	377,826	377,826	2.21		15,166		11,226		9,095			(3,940)						
SPX/CLQ/240625/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	736,847	736,847	2.1		27,823		20,595		16,206			(7,228)						
SPX/CLQ/240625/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	968,526	968,526	2.15		37,618		27,845		22,221			(9,772)						
SPX/CLQ/240524/24/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	05/24/2024	283,799	283,799	2.73		13,480		21,526		30,065			(11,039)						
SPX/CLQ/240625/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	06/23/2023	06/25/2024	3,446,644	3,446,644	2.3		144,828		107,205		88,699			(37,623)						
SPX/CLQ/240710/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	2,391,007	2,391,007	2.05		87,511		68,444		66,654			(19,067)						
SPX/CLQ/240710/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	419,398	419,398	2.2		16,566		12,957		12,771			(3,609)						
SPX/CLQ/240710/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	845,747	845,747	1.93		28,840		22,556		21,757			(6,284)						
SPX/CLQ/240710/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	203,191	203,191	2		7,234		5,658		5,484			(1,576)						
SPX/CLQ/240710/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	1,136,787	1,136,787	2.3		47,063		36,809		36,482			(10,254)						
SPX/CLQ/240710/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	2,583,996	2,583,996	2.1		96,900		75,788		74,296			(21,112)						
SPX/CLQ/240710/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	733,245	733,245	2.15		28,230		22,079		21,709			(6,151)						
SPX/CLQ/240710/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	112,616	112,616	2.25		4,550		3,558		3,523			(991)						
SPX/CLQ/240710/10/2.84%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/10/2023	07/10/2024	256,654	256,654	2.84		12,961		10,137		10,237			(2,824)						
SPX/CLQ/240725/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	339,768	339,768	3.2		19,095		15,735		10,400			(3,360)						
SPX/CLQ/240725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/25/2023	07/25/2024	1,167,386	1,167,386	2.7		56,602		46,641		29,694			(9,961)						
SPX/CLQ/240725/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	4,052,748	4,052,748	2.05		151,978		125,233		67,421			(26,745)						
SPX/CLQ/240725/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	250,858	250,858	2		9,156		7,545		3,985			(1,611)						
SPX/CLQ/240725/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	494,308	494,308	2.1		19,031		15,682		8,592			(3,349)						
SPX/CLQ/240625/25/2.76%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	06/25/2024	303,400	303,400	2.76		14,563		11,766		6,916			(2,797)						
SPX/CLQ/240725/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	1,113,455	1,113,455	1.95		39,528		32,572		16,855			(6,956)						
SPX/CLQ/240725/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	676,868	676,868	2.15		26,736		22,031		12,261			(4,705)						
SPX/CLQ/240725/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	1,415,884	1,415,884	2.3		59,892		49,352		28,668			(10,540)						
SPX/CLQ/240725/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/25/2023	07/25/2024	214,539	214,539	2.21		8,710		7,177		4,071			(1,533)						
SPX/CLQ/240809/9/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/10/2023	08/09/2024	2,313,753	2,313,753	2.05		83,989		73,106		51,669			(10,883)						
SPX/CLQ/240809/9/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	08/10/2023	08/09/2024	330,536	330,536	2.21		13,056		11,364		8,242			(1,692)						

E06.54

STATEMENT AS OF SEPTEMBER 30, 2023 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/240809/9/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	1,704,563	1,704,563	2.1		63,580		55,342		39,473			(8,239)					
SPX/CLQ/240809/9/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	939,514	939,514	2.3		38,708		33,692		24,757			(5,016)					
SPX/CLQ/240809/9/2.86%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	248,706	248,706	2.86		12,709		11,062		8,520			(1,647)					
SPX/CLQ/240809/9/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	1,524,883	1,524,883	1.94		51,846		45,128		31,226			(6,718)					
SPX/CLQ/240809/9/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/10/2023	08/09/2024	661,400	661,400	2.15		25,332		22,049		15,856			(3,282)					
SPX/CLQ/240823/23/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	811,689	811,689	1.94		27,029		24,662		21,707			(2,367)					
SPX/CLQ/240823/23/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	4,020,309	4,020,309	2.1		147,143		134,258		120,197			(12,885)					
SPX/CLQ/240823/23/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	1,020,139	1,020,139	2.71		49,171		44,865		41,329			(4,306)					
SPX/CLQ/240823/23/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	393,669	393,669	2.21		15,314		13,973		12,592			(1,341)					
SPX/CLQ/240823/23/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	842,609	842,609	2.15		31,766		28,985		25,998			(2,782)					
SPX/CLQ/240823/23/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	700,672	700,673	2.3		28,447		25,956		23,566			(2,491)					
SPX/CLQ/240725/25/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	07/25/2024	113,723	113,723	3.4		6,425		5,814		5,463			(611)					
SPX/CLQ/240823/23/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 876GIMVDQLFKA700JXC56	08/25/2023	08/23/2024	3,431,695	3,431,695	2.05		122,168		111,470		99,271			(10,698)					
SPX/CLQ/240910/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	584,089	584,089	1.93		19,450		18,472		12,762			(978)					
SPX/CLQ/240910/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	270,060	270,060	2		9,398		8,926		6,250			(473)					
SPX/CLQ/240910/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	255,248	255,248	2.2		9,955		9,454		6,842			(501)					
SPX/CLQ/240910/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	1,622,360	1,622,360	2.3		66,841		63,480		46,399			(3,361)					
SPX/CLQ/240910/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	1,377,396	1,377,396	2.1		50,826		48,270		34,405			(2,555)					
SPX/CLQ/240910/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	541,557	541,557	2.15		20,579		19,544		14,023			(1,035)					
SPX/CLQ/240910/10/2.78%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	263,443	263,443	2.78		13,646		12,960		9,638			(686)					
SPX/CLQ/240910/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	149,945	149,945	2.25		6,013		5,710		4,155			(302)					
SPX/CLQ/240910/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCJFXT09	09/08/2023	09/10/2024	2,609,532	2,609,532	2.05		93,421		88,724		62,793			(4,697)					

E06.55

STATEMENT AS OF SEPTEMBER 30, 2023 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/PS/231110/4204.00-3956.00	General Business	NA	Equity/Index	Bank of America, National Association-NY	09/25/2023	11/10/2023	60,592	239,703,664	3956		1,906,224		2,306,345		2,306,345										
SPX/PS/231222/4108.00-3847.00	General Business	NA	Equity/Index	MorganStanley	09/25/2023	12/22/2023	48,672	187,240,940	3847		1,539,885		1,656,876		1,656,876										
SPX/PS/231025/4148.00-3864.00	General Business	NA	Equity/Index	MorganStanley	09/25/2023	10/25/2023	73,415	283,676,301	3864		1,466,832		1,588,410		1,588,410										
SPX/CLQ/240925/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	979,561	979,561	2.15		35,460		35,163		36,487				(297)						
SPX/CLQ/240925/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	860,530	860,530	2.2		32,012		31,743		32,952				(268)						
SPX/CLQ/240925/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	1,068,599	1,068,599	2.3		41,889		41,538		43,112				(351)						
SPX/CLQ/240925/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	165,822	165,822	2		5,489		5,443		5,636				(46)						
SPX/CLQ/240925/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	1,029,953	1,029,953	1.94		32,856		32,580		33,624				(275)						
SPX/CLQ/240925/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	975,524	975,524	2.71		45,557		45,175		46,920				(382)						
SPX/CLQ/240925/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	4,079,790	4,079,790	2.05		139,529		138,360		143,165				(1,169)						
SPX/CLQ/240925/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	09/25/2023	09/25/2024	772,205	772,205	2.1		27,182		26,954		27,938				(228)						
SPX/PS/231208/4223.00-3934.00	General Business	NA	Equity/Index	Bank of America, National Association-NY	09/28/2023	12/08/2023	83,054	326,734,333	3934		3,939,251		4,282,079		4,282,079										
SPX/PS/231124/4285.00-4020.00	General Business	NA	Equity/Index	MorganStanley	09/28/2023	11/24/2023	59,630	239,713,168	4020		3,263,550		3,517,525		3,517,525										
016999999. Subtotal - Purchased Options - Hedging Other - Put Options										1,162,688	18,191,129		17,425,946	XXX	20,532,106				(3,025,934)		XXX	XXX			
021999999. Subtotal - Purchased Options - Hedging Other										88,083,355	198,155,279		151,142,762	XXX	325,000,687				(120,393,296)		XXX	XXX			
028999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX			
035999999. Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX		
042999999. Subtotal - Purchased Options - Other														XXX								XXX	XXX		
043999999. Total Purchased Options - Call Options and Warrants										86,920,667	179,964,150		133,716,816	XXX	304,468,581				(117,367,362)		XXX	XXX			
044999999. Total Purchased Options - Put Options										1,162,688	18,191,129		17,425,946	XXX	20,532,106				(3,025,934)		XXX	XXX			
045999999. Total Purchased Options - Caps														XXX								XXX	XXX		
046999999. Total Purchased Options - Floors														XXX									XXX	XXX	
047999999. Total Purchased Options - Collars														XXX										XXX	XXX
048999999. Total Purchased Options - Other														XXX										XXX	XXX
049999999. Total Purchased Options										88,083,355	198,155,279		151,142,762	XXX	325,000,687				(120,393,296)		XXX	XXX			
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX	
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX	
SPX/CS/240410/4137.64-4261.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS	05/10/2023	04/10/2024	36	150,897	4261.77		(2,788)		(1,615)		(3,198)				1,173						
SPX/CS/240425/4151.28-4275.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale	05/25/2023	04/25/2024	222	921,410	4275.82		(17,799)		(11,217)		(19,353)				6,566						
SPX/CS/240625/4348.33-4478.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	06/23/2023	06/25/2024	121	526,833	4478.78		(10,221)		(7,566)		(9,223)				2,655						
SPX/CS/240710/4409.53-4541.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/09/2023	07/10/2024	145	1,784,006	4541.82		(12,975)		(10,148)		(10,516)				2,827						
SPX/CS/240610/4409.53-4541.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley	07/09/2023	06/10/2024	35	152,858	4541.82		(3,103)		(2,365)		(2,459)				738						
SPX/CS/240725/4567.46-4704.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank	07/24/2023	07/25/2024	140	1,711,700	4704.48		(12,188)		(10,044)		(8,631)				2,145						

E06.56

STATEMENT AS OF SEPTEMBER 30, 2023 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)	
064999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(59,074)	(42,955)	XXX	(53,380)			16,104			XXX	XXX		
070999999. Subtotal - Written Options - Hedging Other											(59,074)	(42,955)	XXX	(53,380)			16,104			XXX	XXX		
077999999. Subtotal - Written Options - Replications													XXX							XXX	XXX		
084999999. Subtotal - Written Options - Income Generation													XXX							XXX	XXX		
091999999. Subtotal - Written Options - Other													XXX							XXX	XXX		
092999999. Total Written Options - Call Options and Warrants											(59,074)	(42,955)	XXX	(53,380)			16,104			XXX	XXX		
093999999. Total Written Options - Put Options													XXX							XXX	XXX		
094999999. Total Written Options - Caps													XXX							XXX	XXX		
095999999. Total Written Options - Floors													XXX							XXX	XXX		
096999999. Total Written Options - Collars													XXX							XXX	XXX		
097999999. Total Written Options - Other													XXX							XXX	XXX		
098999999. Total Written Options											(59,074)	(42,955)	XXX	(53,380)			16,104			XXX	XXX		
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX							XXX	XXX		
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108													XXX							XXX	XXX		
USD/IRS/220307-250324/1.86/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/07/2022	03/24/2025	1	115,000,000	5.43 / 1.86		(3,207,988)											
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	05/12/2022	05/16/2052	1	42,000,000	5.05 / 2.45		(382,375)	(11,572,398)		(11,572,398)	(5,119,968)				1,123,588			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	05/12/2022	05/16/2052	1	4,000,000	5.05 / 2.45		(33,777)	(1,102,133)		(1,102,133)	(487,616)				107,008			
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/13/2022	05/18/2037	1	35,000,000	5.05 / 2.73	(195,000)	(200,317)	(5,879,779)		(5,879,779)	(2,410,802)				646,073			
USD/IRS/220517-420519/2.75/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/13/2022	05/19/2042	1	15,000,000	5.05 / 2.75	(15,000)	(82,808)	(2,999,318)		(2,999,318)	(1,345,551)				323,740			
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	05/13/2022	05/18/2037	1	55,000,000	5.05 / 2.73	(330,000)	(373,417)	(9,239,652)		(9,239,652)	(3,789,578)				1,015,257			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	E57ODZIZ7FF32WFEA76	05/17/2022	05/18/2032	1	60,000,000	5.05 / 2.67	500,000	(431,978)	(7,486,656)		(7,486,656)	(2,179,954)				881,431			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	E57ODZIZ7FF32WFEA76	05/17/2022	05/18/2032	1	12,000,000	5.05 / 2.67		(77,397)	(1,497,331)		(1,497,331)	(535,991)				176,286			
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association	E57ODZIZ7FF32WFEA76	05/17/2022	05/18/2032	1	8,000,000	5.05 / 2.67		(51,597)	(998,221)		(998,221)	(357,327)				117,524			
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	05/12/2022	05/16/2052	1	4,000,000	5.05 / 2.45		(33,777)	(1,102,133)		(1,102,133)	(487,616)				107,008			
USD/IRS/230302-330302/3.64/S+0-OLON00F900AYPQ	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	02/28/2023	03/02/2033	1	30,000,000	3.64 / 5.05	11,750		1,727,807		1,727,807	1,469,095				460,353			
USD/IRS/230414-280414/3.298/S+0-OLON00F00B7ST	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Wells Fargo Bank, National Association	KB1H1DSPFMVCMCFXT09	04/12/2023	04/14/2028	1	100,000,000	5.05 / 3.298			(5,439,660)		(5,439,660)	(4,577,993)				1,065,288			
USD/IRS/210617-310616/1.46725/S+0.255-OL02300F900B	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57RNE97	04/18/2023	06/16/2031	1	650,000,000	5.05255 / 1.46725		(15,110,233)	(128,958,446)		(128,958,446)	(130,387,888)				9,023,713			
111999999. Subtotal - Swaps - Hedging Other - Interest Rate											(40,000)	(488,250)	(19,985,664)	(174,547,920)	XXX	(174,547,920)	(150,211,189)				15,047,269	XXX	XXX
SPENX USD				JPMorgan Chase Bank	7H6GLXDRUGOFU57RNE97	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0		(30,000)	(608,333)	(677,009)	(677,009)	245,496		5,021		120,000,000			
112999999. Subtotal - Swaps - Hedging Other - Credit Default											(30,000)	(608,333)	(677,009)	XXX	(677,009)	245,496		5,021		120,000,000	XXX	XXX	

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STATEMENT AS OF SEPTEMBER 30, 2023 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)
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230109-240109/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/09/2024	1	28,000,000	0.0 / 0.0													
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230109-260109/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/09/2026	1	28,000,000	0.0 / 0.0													
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230109-280107/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/06/2023	01/07/2028	1	84,000,000	0.0 / 0.0													
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230111-260113/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/13/2026	1	11,000,000	0.0 / 0.0													
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230111-240111/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2024	1	11,000,000	0.0 / 0.0													
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230111-280111/SO	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association	01/10/2023	01/11/2028	1	33,000,000	0.0 / 0.0													
TRISWAP: T 4 11/15/52 Govt/USD/TRS/230206-280203/SO	General Business	RSAT	Interest Rate	Credit Agricole	02/03/2023	02/03/2028	1	55,000,000	0.0 / 0.0													
TRISWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230213-28021	General Business	RSAT	Interest Rate	Citibank, National Association	02/10/2023	02/14/2028	1	60,000,000	0.0 / 0.0													
TRISWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230216-28021	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	02/15/2023	02/16/2028	1	60,000,000	0.0 / 0.0													
TRISWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230222-28021	General Business	RSAT	Interest Rate	Credit Agricole	02/21/2023	02/18/2028	1	60,000,000	0.0 / 0.0													
TRISWAP: T 3 7/8 02/15/43 Govt/USD/TRS/230301-28030	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	02/28/2023	03/01/2028	1	190,000,000	0.0 / 0.0													
TRISWAP: T 3 5/8 05/15/53 Govt/USD/TRS/230804-28080	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	08/07/2023	08/04/2028	1	20,000,000	0.0 / 0.0													
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230804-28080	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	08/07/2023	08/04/2028	1	30,000,000	0.0 / 0.0													
TRISWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230814-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	08/11/2023	08/14/2028	1	22,000,000	0.0 / 0.0													
TRISWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230814-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc	08/11/2023	08/14/2028	1	30,000,000	0.0 / 0.0													

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STATEMENT AS OF SEPTEMBER 30, 2023 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)
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230816-28081	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFXT09	08/15/2023	08/16/2028	1	21,000,000	0.0 / 0.0													
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230816-28081	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFXT09	08/15/2023	08/16/2028	1	16,000,000	0.0 / 0.0													
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230818-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	08/17/2023	08/18/2028	1	21,000,000	0.0 / 0.0													
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230818-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	08/17/2023	08/18/2028	1	16,000,000	0.0 / 0.0													
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230822-28082	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFXT09	08/21/2023	08/22/2028	1	21,000,000	0.0 / 0.0													
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230822-28082	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFXT09	08/21/2023	08/22/2028	1	16,000,000	0.0 / 0.0													
TRSWAP: T 4 1/8 08/15/43 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/19/2023	09/20/2024	1		0.0		(20,000,000)											
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	Wells Fargo Corp .. KB1H1DSPRFMYMCJFXT09	09/19/2023	09/20/2024	1	16,000,000	0.0 / 0.0													
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230922-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/21/2023	09/25/2024	1	16,500,000	0.0 / 0.0													
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230922-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/21/2023	09/25/2024	1	20,500,000	0.0 / 0.0													
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/19/2023	09/20/2024	1	20,000,000	0.0		20,000,000											
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230929-24093	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGOFU57RNE97	09/28/2023	09/30/2024	1	21,000,000	0.0 / 0.0													
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230929-24100	General Business	RSAT	Interest Rate	Societe Generale .. 02RNE81BX/P4R0TD8PU41	09/28/2023	10/01/2024	1	17,000,000	0.0 / 0.0													
1149999999. Subtotal - Swaps - Hedging Other - Total Return														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(70,000)	(488,250)	(20,593,997)	(175,224,929)	XXX	(175,224,929)	(149,965,693)		5,021		135,047,269	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX

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STATEMENT AS OF SEPTEMBER 30, 2023 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)			
1349999999. Subtotal - Swaps - Other														XXX								XXX	XXX		
1359999999. Total Swaps - Interest Rate										(40,000)	(488,250)	(19,985,664)	(174,547,920)	XXX	(174,547,920)	(150,211,189)							15,047,269	XXX	XXX
1369999999. Total Swaps - Credit Default										(30,000)		(608,333)	(677,009)	XXX	(677,009)	245,496		5,021		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										(70,000)	(488,250)	(20,593,997)	(175,224,929)	XXX	(175,224,929)	(149,965,693)		5,021		135,047,269	XXX	XXX			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	03/30/2021	12/29/2023	1	0.828939952					9,959		9,959		1,949			209					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	04/07/2021	12/29/2023	1						35,245		35,245		6,406			696					
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO	04/26/2021	12/29/2023	1						67,842		67,842		10,592			1,186					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	02/01/2021	12/29/2023	1						1,723,598		1,723,598		273,118			30,494					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1						1,778,313		1,778,313		281,788			31,462					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/17/2021	12/29/2023	1						18,617		18,617		2,950			329					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1						24,136		24,136		2,498			722					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	06/28/2024	1						885,200		885,200		91,648			26,474					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	05/25/2021	12/29/2023	1						25,401		25,401		3,710			421					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	1						703		703		124			14					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/21/2021	12/29/2023	1						40,892		40,892		7,258			792					
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	12/29/2023	1						13,296		13,296		(586)			289					
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/28/2024	1						376,684		376,684		(34,448)			14,479					
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/07/2021	06/28/2024	1						20,257		20,257		(1,853)			779					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/29/2023	1						67,164		67,164		12,557			1,358					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/08/2021	12/29/2023	1						1,198		1,198		224			24					
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1						505,210		505,210		(45,177)			18,732					
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	12/29/2023	1						16,164		16,164		(683)			333					
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO	07/28/2021	06/28/2024	1						23,811		23,811		(2,129)			883					
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/28/2024	1						2,214		2,214		(199)			83					
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	12/29/2023	1						3,089		3,089		(132)			65					
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	08/11/2021	06/28/2024	1						119,754		119,754		(10,757)			4,473					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/29/2023	1						1,267		1,267		249			27					
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	07/22/2021	12/29/2023	1						69,694		69,694		13,688			1,467					

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/25/2021	12/29/2023	1						31,613		31,613		6,373			680		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1						1,100,076		1,100,076		169,165			42,630		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/25/2021	06/28/2024	1						48,268		48,268		7,423			1,870		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	1						66,348		66,348		9,992			2,534		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024	1						1,628,920		1,628,920		245,316			62,213		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D8H32	09/17/2021	12/29/2023	1						12,050		12,050		(549)			274		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D8H32	09/17/2021	12/31/2024	1						352,618		352,618		(49,039)			18,767		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D8H32	09/17/2021	06/28/2024	1						6,653		6,653		(629)			270		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. MIZUHO SECURITIES 549300HS3WTRS6D8H32	09/17/2021	06/28/2024	1						5,149		5,149		(487)			209		
FWD to exchange EUR to USD 2023-12-29	FX Bond	Annual Sch D part 1	Currency	BARC .. G5GSEF7VJP5170UK5573	09/13/2021	12/29/2023	1						50,521		50,521		9,983			1,069		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1						382		382		(39)			17		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	1						20,639		20,639		(2,105)			939		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/08/2021	12/29/2023	1						640		640		(32)			16		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/04/2021	06/28/2024	1						(1,455,263)		(1,455,263)		(257,567)			62,341		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/18/2021	12/29/2023	1						23,302		23,302		(1,143)			579		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/18/2021	06/28/2024	1						22,897		22,897		(2,295)			1,015		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2021	12/29/2023	1						1,170		1,170		252			27		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/20/2021	06/28/2024	1						1,142		1,142		189			47		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1						10,851		10,851		1,244			604		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024	1						370,706		370,706		42,491			20,619		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/21/2021	06/28/2024	1						10,870		10,870		1,855			454		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/21/2021	12/29/2023	1						11,138		11,138		2,462			259		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	12/29/2023	1						12,105		12,105		2,936			304		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	06/28/2024	1						11,191		11,191		2,024			487		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	06/28/2024	1						11,825		11,825		2,243			533		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	1						328,136		328,136		43,146			19,757		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/05/2021	12/31/2024	1						14,233		14,233		1,876			858		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	12/29/2023	1						11,515		11,515		2,664			278		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 USA INC	549300HS3IITRS6D88H32	11/04/2021	12/29/2023	1					2,894		2,894		(151)			78		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/04/2021	12/29/2023	1					75,889		75,889		(3,974)			2,043		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/26/2021	12/29/2023	1					2,647		2,647		(122)			61		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/26/2021	06/28/2024	1					6,842		6,842		(648)			278		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/29/2021	12/29/2023	1					36,029		36,029		(1,672)			837		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	11/10/2021	06/28/2024	1					1,428		1,428		258			62		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/29/2021	12/29/2023	1					1,018		1,018		(50)			26		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	11/10/2021	12/29/2023	1					1,460		1,460		340			35		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/26/2021	06/28/2024	1					240		240		(23)			10		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/26/2021	12/29/2023	1					81,901		81,901		(3,770)			1,883		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	10/26/2021	12/29/2023	1					230		230		(11)			5		
MIZUHO AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/10/2021	12/29/2023	1					2,075		2,075		1,081			46		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1					4,565		4,565		920			215		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	12/29/2023	1					12,866		12,866		3,303			339		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	12/29/2023	1					6,976		6,976		1,790			184		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1					6,847		6,847		1,379			323		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1					728		728		146			34		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	G5GSEF7VJP5170UK5573	11/12/2021	06/28/2024	1					7,334		7,334		1,477			346		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1					(18,598)		(18,598)		(4,453)			1,001		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1					(462,713)		(462,713)		(79,553)			32,949		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1					20,104		20,104		(2,383)			1,137		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1					449,479		449,479		80,452			32,870		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	06/28/2024	1					18,025		18,025		4,476			999		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1					(169,019)		(169,019)		(29,059)			12,036		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1					(18,845)		(18,845)		(5,668)			571		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1					20,437		20,437		(1,236)			653		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/31/2024	1					164,185		164,185		29,387			12,007		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	11/29/2021	12/29/2023	1					18,355		18,355		5,674			570		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						275,656		275,656		49,766			20,275		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						8,069		8,069		1,457			593		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						8,038		8,038		1,998			446		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						8,176		8,176		2,533			254		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						12,550		12,550		(1,520)			732		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						31		31		4			2		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						13		13		2			2		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						12,498		12,498		(785)			417		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						629		629		71			77		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						199		199		23			13		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/15/2021	1						66		66		7			4		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						3,510		3,510		(426)			205		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						3,481		3,481		(219)			117		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						3,481		3,481		(219)			117		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						276,291		276,291		(47,560)			20,768		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						3,510		3,510		(426)			205		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						9,822		9,822		(1,191)			574		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						10,675		10,675		(672)			358		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	549300HS3IITRS6D88H32	12/08/2021	1						866		866		(105)			51		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1						833		833		251			25		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1						814		814		198			44		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/15/2021	1						19,396		19,396		3,472			1,418		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1						55,606		55,606		9,728			4,005		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/15/2021	1						11,508		11,508		3,561			357		
SOGGEN SEK/USD SEK ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/17/2021	1						12,082		12,082		3,089			317		
SOGGEN SEK/USD SEK ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/17/2021	1						12,341		12,341		3,533			178		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1						11,974		11,974		2,870			645		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/20/2021	1						551,942		551,942		96,560			39,757		

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STATEMENT AS OF SEPTEMBER 30, 2023 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	12/15/2021	06/28/2024	1						11,301		11,301		2,809			627		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/29/2023	1						12,234		12,234		3,652			368		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/15/2021	12/31/2024	1						440,601		440,601		78,851			32,218		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/28/2024	1						72,406		72,406		(7,583)			3,428		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	06/28/2024	1						2,585		2,585		(271)			122		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/04/2022	12/29/2023	1						2,490		2,490		(129)			66		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC	01/05/2022	06/28/2024	1						2,709		2,709		614			140		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC	01/05/2022	12/29/2023	1						2,777		2,777		787			80		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC	01/05/2022	12/31/2024	1						92,635		92,635		15,049			6,358		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC	01/05/2022	12/31/2024	1						2,712		2,712		441			186		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC	01/05/2022	12/29/2023	1						3,062		3,062		(156)			80		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC	01/05/2022	06/28/2024	1						3,037		3,037		(312)			140		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/05/2022	12/29/2023	1						9,570		9,570		5,535			234		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/11/2022	12/29/2023	1						482		482		132			13		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/05/2022	12/31/2024	1						8,305		8,305		4,281			557		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/11/2022	06/28/2024	1						479		479		102			24		
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	01/05/2022	06/28/2024	1						8,907		8,907		4,828			419		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	12/29/2023	1						3,468		3,468		1,004			102		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	12/31/2024	1						3,430		3,430		564			237		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	06/28/2024	1						3,424		3,424		785			178		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/26/2022	12/31/2024	1						122,415		122,415		20,135			8,469		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC	01/27/2022	12/29/2023	1						(4,548)		(4,548)		(1,460)			146		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC	01/27/2022	06/28/2024	1						(4,521)		(4,521)		(1,154)			256		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC	01/27/2022	12/31/2024	1						(140,778)		(140,778)		(26,279)			10,589		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/28/2022	06/28/2024	1						240		240		63			14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/28/2022	12/31/2024	1						9,756		9,756		1,890			752		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/28/2022	12/31/2024	1						417		417		81			32		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/28/2022	12/29/2023	1						243		243		80			8		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/01/2022	12/29/2023	1						1,353		1,353		98			60		
MIZUHO CAD/USD CAD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/01/2022	06/28/2024	1						567		567		37			48		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/31/2024	1						5,802		5,802		(879)			356		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	06/30/2025	1						250,014		250,014		(45,853)			18,211		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/29/2023	1						8,668		8,668		(441)			225		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	06/28/2024	1						3,406		3,406		(351)			158		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/31/2024	1						8,359		8,359		(1,265)			513		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	06/30/2025	1						3,662		3,662		(671)			267		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/29/2023	1						3,357		3,357		(171)			87		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	06/28/2024	1						8,513		8,513		(880)			395		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/31/2024	1						(115,177)		(115,177)		17,013			6,790		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	06/28/2024	1						(3,543)		(3,543)		358			159		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/31/2024	1						104,279		104,279		(15,788)			6,404		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	12/31/2024	1						1,309		1,309		200			86		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	06/28/2024	1						1,859		1,859		392			91		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	12/31/2024	1						44,914		44,914		6,854			2,962		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	12/29/2023	1						1,322		1,322		350			36		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	12/29/2023	1						10,966		10,966		2,902			297		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	06/28/2024	1						1,318		1,318		278			64		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	06/30/2025	1						390,673		390,673		33,744			31,206		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	06/28/2024	1						9,034		9,034		1,904			441		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	12/31/2024	1						11,094		11,094		1,693			732		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	06/30/2025	1						247,618		247,618		21,388			19,779		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	02/22/2022	06/30/2025	1						72,113		72,113		6,228			5,760		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	02/22/2022	12/29/2023	1						2,823		2,823		(140)			71		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	03/03/2022	12/29/2023	1						(1,503)		(1,503)		(94)			60		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	03/03/2022	06/28/2024	1						(31,616)		(31,616)		(1,587)			2,342		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	03/14/2022	12/29/2023	1						1,725		1,725		(127)			69		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 USA INC.	03/14/2022	06/28/2024	1						1,702		1,702		(240)			122		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	03/17/2022	06/28/2024	1						7,080		7,080		1,930			422		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	03/17/2022	12/31/2024	1						7,108		7,108		1,436			564		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	03/17/2022	12/29/2023	1						6,876		6,876		2,350			233		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	03/17/2022	06/30/2025	1						536		536		67			51		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	03/17/2022	06/30/2025	1						251,224		251,224		31,539			24,087		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/29/2022	06/28/2024	1						13,598		13,598		3,272			735		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/29/2022	12/29/2023	1						13,286		13,286		4,035			406		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/29/2022	12/31/2024	1						18,058		18,058		3,168			1,303		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/29/2022	12/31/2024	1						336,836		336,836		59,096			24,308		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1						2,550		2,550		(162)			86		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1						13,924		13,924		2,982			1,152		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1						16,194		16,194		5,877			580		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1						451		451		60			45		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1						13,029		13,029		4,729			466		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1						11,418		11,418		3,311			716		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1						16,816		16,816		4,876			1,055		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1						13,672		13,672		3,965			858		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1						11,450		11,450		2,453			947		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1						313,197		313,197		41,785			31,036		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1						211		211		45			17		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1						7,443		7,443		2,701			266		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/30/2025	1						352,346		352,346		47,008			34,915		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/31/2024	1						8,511		8,511		1,823			704		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1						7,810		7,810		2,265			490		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	06/28/2024	1						8,346		8,346		2,421			524		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1						7,933		7,933		2,879			284		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	03/28/2022	12/29/2023	1						10,823		10,823		3,928			387		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/31/2024	1						7,954		7,954		1,704			658		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1						72		72		9			7		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1						258		258		35			26		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1						5,369		5,369		2,605			250		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1						238,840		238,840		95,356			19,576		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1						630		630		306			29		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						3,380		3,380		1,047			367		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						159,544		159,544		33,348			20,737		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1						3,565		3,565		1,730			166		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						146,691		146,691		30,662			19,066		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						3,921		3,921		1,215			426		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						4,612		4,612		1,429			501		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						181		181		56			20		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1						4,547		4,547		1,815			373		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						3,648		3,648		1,130			397		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						146,781		146,781		30,680			19,078		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1						4,328		4,328		2,100			202		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1						3,750		3,750		1,820			175		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1						4,425		4,425		1,767			363		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/29/2023	1						4,248		4,248		2,061			198		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1						3,950		3,950		1,577			324		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						90		90		28			10		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						2,015		2,015		421			262		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	12/31/2024	1						1,083		1,083		335			118		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/28/2024	1						3,766		3,766		1,504			309		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1						6,174		6,174		2,241			221		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023	1						4,658		4,658		1,691			167		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1						52,889		52,889		7,056			5,241		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/30/2025	1						84,820		84,820		11,316			8,405		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1						5,655		5,655		1,211			468		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/31/2024	1						11,359		11,359		2,433			940		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1						260,262		260,262		75,476			16,327		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1						5,327		5,327		1,545			334		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	06/28/2024	1						196,364		196,364		56,945			12,318		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1						46,609		46,609		(2,964)			1,579		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1						4,132		4,132		(263)			140		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	03/28/2022	12/29/2023	1						70,008		70,008		(4,451)			2,372		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	12/31/2024	1						2,035		2,035		1,253			390		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	06/30/2025	1						82,434		82,434		36,518			18,593		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	12/29/2023	1						1,899		1,899		1,694			157		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	05/03/2022	06/28/2024	1						2,023		2,023		1,516			291		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/10/2022	12/29/2023	1						5,621		5,621		4,908			455		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/10/2022	12/31/2024	1						5,782		5,782		3,594			1,119		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/10/2022	06/30/2025	1						183,135		183,135		84,217			42,568		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/10/2022	06/28/2024	1						5,844		5,844		4,352			834		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/11/2022	06/28/2024	1						24		24		18			3		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/11/2022	12/29/2023	1						23		23		20			2		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/19/2022	12/29/2023	1						11,487		11,487		9,519			885		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/19/2022	06/28/2024	1						11,675		11,675		8,315			1,600		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/19/2022	12/31/2024	1						328,498		328,498		194,111			60,832		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/28/2024	1						(8,600)		(8,600)		1,912			1,086		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	12/29/2023	1						(8,499)		(8,499)		1,081			623		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	12/29/2023	1						9,188		9,188		5,940			559		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	06/08/2022	06/28/2024	1						9,136		9,136		5,164			1,016		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/09/2022	12/29/2023	1						(9,228)		(9,228)		(7,678)			713		
BARC EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/09/2022	06/28/2024	1						(8,761)		(8,761)		(6,524)			1,251		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/09/2022	12/31/2024	1						(291,137)		(291,137)		(190,096)			58,827		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/23/2022	06/28/2024	1						329		329		(148)			92		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/23/2022	12/29/2023	1						13		13		(3)			2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2022	06/28/2024	1						766		766		1,041			192		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2022	12/29/2023	1						792		792		1,174			107		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/27/2022	06/28/2024	1						21,557		21,557		17,114			3,265		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/27/2022	12/29/2023	1						1,070		1,070		648			61		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/30/2025	1						89,802		89,802		77,776			35,774		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/31/2024	1						1,064		1,064		1,061			315		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						101,140		101,140		13,494			10,022		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/28/2024	1						3,921		3,921		4,152			777		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/30/2025	1						27,331		27,331		23,671			10,888		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/29/2023	1						4,057		4,057		4,658			427		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						129,264		129,264		17,245			12,809		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/29/2023	1						1,235		1,235		1,418			130		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						68,755		68,755		9,173			6,813		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						254,368		254,368		33,937			25,206		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						124,556		124,556		16,617			12,343		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						254,368		254,368		33,937			25,206		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	12/31/2024	1						3,497		3,497		3,487			1,034		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	06/29/2022	06/28/2024	1						1,193		1,193		1,263			236		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/28/2022	06/30/2025	1						124,556		124,556		16,617			12,343		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/30/2022	12/31/2024	1						1,071		1,071		1,675			482		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/30/2022	06/28/2024	1						1,288		1,288		1,973			362		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/30/2022	12/29/2023	1						1,342		1,342		2,202			200		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/30/2022	12/31/2024	1						843		843		(827)			516		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/30/2022	06/28/2024	1						730		730		(617)			397		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	06/30/2022	06/30/2025	1						1,039		1,039		(938)			610		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 USA INC. 549300HS3WTRS6D88H32	.06/30/2022	12/29/2023	1						653		653		(369)			225		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	06/30/2025	1						980		980		1,315			581		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.06/30/2022	12/30/2025	1						23,301		23,301		27,991			18,196		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/12/2022	06/28/2024	1						(33)		(33)		47			8		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/12/2022	12/29/2023	1						(34)		(34)		52			4		
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/22/2022	12/29/2023	1						119		119		(884)			78		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/22/2022	12/29/2023	1						(238)		(238)		(92)			59		
BARC GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.07/22/2022	06/28/2024	1						(215)		(215)		(145)			102		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/26/2022	06/30/2025	1						(6,454)		(6,454)		11,253			4,309		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/25/2022	12/31/2025	1						(29,306)		(29,306)		133,804			76,549		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/25/2022	12/29/2023	1						(644)		(644)		8,582			757		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/26/2022	12/31/2025	1						(185,332)		(185,332)		259,467			138,754		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/26/2022	06/28/2024	1						(5,823)		(5,823)		15,956			2,741		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/26/2022	12/31/2025	1						(5,771)		(5,771)		8,080			4,321		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/26/2022	12/31/2024	1						(6,537)		(6,537)		13,840			3,605		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/25/2022	06/30/2025	1						(796)		(796)		5,284			2,123		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/25/2022	12/31/2025	1						(706)		(706)		3,221			1,843		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/26/2022	12/29/2023	1						(6,460)		(6,460)		17,691			1,542		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/25/2022	12/31/2024	1						(766)		(766)		6,592			1,774		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/25/2022	06/28/2024	1						(455)		(455)		7,685			1,348		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/26/2022	12/29/2023	1						(2,107)		(2,107)		(1,005)			636		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/26/2022	12/31/2025	1						154		154		(1,886)			1,437		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/26/2022	12/31/2025	1						5,278		5,278		(64,774)			49,329		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/26/2022	06/28/2024	1						(1,753)		(1,753)		(1,592)			1,108		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/26/2022	12/31/2024	1						(1,267)		(1,267)		(2,080)			1,430		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.07/26/2022	06/30/2025	1						(511)		(511)		(2,309)			1,679		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4ROTD8PU41	.07/22/2022	06/28/2024	1						(50,167)		(50,167)		326,829			56,948		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1						201,921		201,921		26,940			20,009		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/30/2025	1						240,658		240,658		32,107			23,848		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						70,931		70,931		14,826			9,219		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						53,189		53,189		11,118			6,913		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	04/22/2022	06/30/2025	1						18,652		18,652		3,898			2,424		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/28/2022	12/29/2023	1						(6)		(6)		18			2		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	07/28/2022	06/28/2024	1						(6)		(6)		16			3		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/01/2022	06/28/2024	1						87		87		1,462			258		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/01/2022	12/29/2023	1						39		39		1,604			142		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/01/2022	12/31/2024	1						2,994		2,994		169,249			46,113		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/01/2022	12/31/2024	1						(2,367)		(2,367)		(133,824)			36,462		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/28/2024	1						(1,201)		(1,201)		9,216			1,608		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1						(40,801)		(40,801)		240,019			64,295		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/29/2023	1						(1,717)		(1,717)		10,324			908		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1						(31,988)		(31,988)		188,174			50,407		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2022	12/29/2023	1						149		149		(59)			36		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	06/28/2024	1						(90)		(90)		687			120		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/29/2023	1						(125)		(125)		750			66		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2022	06/28/2024	1						167		167		(99)			63		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1						(1,822)		(1,822)		(10,784)			7,229		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1						(37)		(37)		(221)			149		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1						(39,809)		(39,809)		124,109			32,788		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/29/2023	1						(261)		(261)		(226)			141		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	06/28/2024	1						(1,205)		(1,205)		4,738			820		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1						(9,361)		(9,361)		(55,394)			37,131		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/29/2023	1						(1,481)		(1,481)		5,293			463		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/31/2024	1						(1)		(1)		(6)			4		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	12/29/2023	1						(9)		(9)		(8)			5		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/05/2022	06/28/2024	1						(5)		(5)		(10)			7		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 SECURITIES USA INC. 549300HS3IITRS6D88H32	08/05/2022	12/31/2024	1						(39,809)		(39,809)		124,109			32,788		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/05/2022	06/28/2024	1						(180)		(180)		(350)			239		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	06/28/2024	1						(297)		(297)		2,251			393		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	06/28/2024	1						(27)		(27)		205			36		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	06/30/2025	1						(354)		(354)		1,533			610		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	12/29/2023	1						(432)		(432)		2,530			222		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	12/29/2023	1						(39)		(39)		228			20		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	12/31/2024	1						(342)		(342)		1,920			514		
BARC EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/08/2022	12/31/2025	1						(8,729)		(8,729)		30,876			17,515		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/12/2022	06/28/2024	1						33		33		(71)			47		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/17/2022	06/28/2024	1						(134)		(134)		(95)			67		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/17/2022	06/28/2024	1						93		93		66			47		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/19/2022	12/29/2023	1						(197,521)		(197,521)		237,425			20,292		
MIZUHO SEK/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/19/2022	12/29/2023	1						(2,444)		(2,444)		(3,662)			153		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/19/2022	12/29/2023	1						(243)		(243)		293			25		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/19/2022	06/28/2024	1						(248)		(248)		271			45		
MIZUHO SEK/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/19/2022	06/28/2024	1						(2,104)		(2,104)		(3,497)			272		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1						(4,112)		(4,112)		3,585			583		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1						(592)		(592)		565			48		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1						(88,217)		(88,217)		64,821			15,477		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1						(5,477)		(5,477)		5,231			443		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1						(556,848)		(556,848)		409,167			97,695		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	06/30/2025	1						9,420		9,420		(5,725)			1,919		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1						(609)		(609)		530			86		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/29/2023	1						4,367		4,367		558			370		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1						(167,149)		(167,149)		(33,974)			29,081		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	06/28/2024	1						4,664		4,664		800			644		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	12/31/2024	1						(80,922)		(80,922)		55,985			13,251		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 SECURITIES USA INC. 549300HS3WTRS6D88H32	08/25/2022	12/29/2023	1						(1,488)		(1,488)		1,268			107		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/25/2022	06/28/2024	1						(1,522)		(1,522)		1,213			196		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/25/2022	12/31/2024	1						(104,858)		(104,858)		(19,205)			16,845		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/25/2022	12/29/2023	1						(391)		(391)		(44)			29		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/25/2022	06/28/2024	1						(473)		(473)		(72)			59		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1						(581)		(581)		537			45		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1						(46,023)		(46,023)		(4,957)			5,088		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1						(218,936)		(218,936)		201,946			17,073		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1						(13,435)		(13,435)		9,509			2,258		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1						(72,118)		(72,118)		51,046			12,123		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/31/2022	12/29/2023	1						(3,362)		(3,362)		(239)			167		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1						(1,117)		(1,117)		930			151		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/31/2022	12/31/2024	1						(261,887)		(261,887)		(27,228)			28,306		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	06/28/2024	1						(599)		(599)		498			81		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	08/31/2022	06/28/2024	1						(3,560)		(3,560)		(324)			299		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1						(1,052)		(1,052)		970			82		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1						(175,149)		(175,149)		161,557			13,658		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/29/2023	1						(1,351)		(1,351)		1,320			112		
SOCGEN EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1						206,356		206,356		(161,539)			38,899		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	06/28/2024	1						(1,436)		(1,436)		1,304			213		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/21/2022	06/28/2024	1						(3,928)		(3,928)		2,489			392		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1						(49,632)		(49,632)		38,852			9,356		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/09/2022	12/31/2024	1						(156,725)		(156,725)		122,686			29,544		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/21/2022	12/31/2024	1						(122,113)		(122,113)		67,812			15,462		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1						(3,961)		(3,961)		2,683			223		
SOCGEN CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/21/2022	12/29/2023	1						(708)		(708)		(228)			118		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1						(4,258)		(4,258)		1,780			264		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1						(106,634)		(106,634)		40,762			8,482		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1						(4,200)		(4,200)		1,830			147		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	06/28/2024	1						(1,420)		(1,420)		593			88		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/29/2023	1						(1,409)		(1,409)		614			49		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	09/27/2022	12/31/2024	1						(27,479)		(27,479)		10,504			2,186		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	09/30/2022	12/30/2025	1						(462,584)		(462,584)		9,932			28,906		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	09/30/2022	06/30/2025	1						(15,132)		(15,132)		46			847		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	09/30/2022	12/29/2023	1						(13,533)		(13,533)		(390)			317		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	09/30/2022	12/31/2024	1						(14,931)		(14,931)		(213)			725		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	09/30/2022	06/28/2024	1						(14,350)		(14,350)		(344)			560		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2025	1						(426,080)		(426,080)		159,536			61,789		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/03/2022	12/31/2024	1						(31,061)		(31,061)		(842)			1,773		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1						(2,285)		(2,285)		(103)			77		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1						(384)		(384)		(17)			26		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1						(1,317)		(1,317)		(65)			74		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1						(12,673)		(12,673)		10,518			885		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/29/2023	1						(1,251)		(1,251)		(56)			42		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1						(12,369)		(12,369)		9,784			1,578		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/30/2025	1						(12,774)		(12,774)		7,444			2,471		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2025	1						(18,066)		(18,066)		9,101			3,995		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	06/28/2024	1						2,229		2,229		111			125		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/04/2022	12/31/2024	1						(12,719)		(12,719)		8,769			2,074		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/29/2023	1						(394)		(394)		201			16		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/30/2025	1						(8,903)		(8,903)		3,068			1,133		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	06/30/2025	1						(408)		(408)		157			46		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	06/28/2024	1						(394)		(394)		193			29		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/11/2022	12/31/2024	1						(403)		(403)		178			39		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	10/13/2022	06/28/2024	1						1,583		1,583		(5,256)			372		
MIZUHO AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	USA INC. 549300HS3WTRS6D88H32	10/13/2022	12/29/2023	1						1,125		1,125		(5,672)			207		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 AUD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	10/13/2022	12/31/2024	1						1,987		1,987		(4,977)			495		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/19/2022	06/28/2024	1						(1,194)		(1,194)		(52)			62		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/19/2022	12/29/2023	1						(59)		(59)		(2)			2		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/20/2022	12/29/2023	1						(1,009)		(1,009)		(43)			32		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/20/2022	12/31/2024	1						(4,706)		(4,706)		2,369			529		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/20/2022	12/31/2024	1						(234)		(234)		115			25		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/20/2022	12/29/2023	1						(226)		(226)		127			10		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/20/2022	06/28/2024	1						(221)		(221)		121			19		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/20/2022	12/29/2023	1						(66)		(66)		(3)			2		
BGA14JCC6-USD	FX Bond	Annual Sch D part 1	Currency.....	OTC	10/21/2022	12/31/2025	1						(905,422)		(905,422)		377,385			153,885		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/21/2022	12/31/2024	1						(512)		(512)		(22)			35		
SOCGEN GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	12/31/2024	1						465		465		25			35		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	12/30/2025	1						(53,484)		(53,484)		23,236			9,630		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	12/31/2024	1						(41,679)		(41,679)		23,615			5,405		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	12/29/2023	1						(42,232)		(42,232)		27,728			2,300		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	06/28/2024	1						(41,152)		(41,152)		26,058			4,107		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	06/30/2025	1						(41,327)		(41,327)		20,286			6,444		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/24/2022	12/29/2023	1						(497)		(497)		(22)			17		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	12/30/2025	1						(515,143)		(515,143)		275,066			122,874		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	06/28/2024	1						(22,428)		(22,428)		18,463			2,988		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	12/29/2023	1						(23,287)		(23,287)		19,885			1,675		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	12/31/2024	1						(22,788)		(22,788)		16,493			3,929		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	06/30/2025	1						(22,569)		(22,569)		13,908			4,675		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	12/30/2025	1						(196,438)		(196,438)		104,890			46,855		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	06/30/2025	1						(7,475)		(7,475)		4,607			1,548		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	12/29/2023	1						(7,684)		(7,684)		6,562			553		
MIZUHO CAD/USD USD ...	FX Bond	Annual Sch D part 1	Currency.....	MIZUHO SECURITIES USA INC.	10/25/2022	12/29/2023	1						24		24		(116)			56		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency.....	SOCIETE GENERALE ..	10/25/2022	06/28/2024	1						(7,421)		(7,421)		6,110			989		

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STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	06/28/2024	1						(344)		(344)		283			46		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1						(7,548)		(7,548)		5,463			1,302		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/29/2023	1						(357)		(357)		305			26		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	10/25/2022	12/31/2024	1						(8,034)		(8,034)		5,814			1,385		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/15/2022	12/29/2023	1						86		86		425			38		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/16/2022	12/29/2023	1						(73,136)		(73,136)		(17,019)			10,962		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1						(83)		(83)		345			60		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						1,717		1,717		256			168		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						(107,498)		(107,498)		(16,021)			10,534		
MIZUHO EUR/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1						132		132		(551)			95		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						(22,522)		(22,522)		82,763			7,243		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						(12,788)		(12,788)		(1,906)			1,253		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						(54,836)		(54,836)		(8,173)			5,374		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	06/28/2024	1						(408)		(408)		(92)			71		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/31/2024	1						(827)		(827)		2,483			655		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						(159)		(159)		583			51		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/22/2022	06/28/2024	1						(3,090)		(3,090)		(1,032)			763		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	06/28/2024	1						(239)		(239)		1,422			248		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/31/2025	1						(9,827)		(9,827)		17,567			9,599		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/31/2024	1						(331)		(331)		1,217			323		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	12/29/2023	1						(308)		(308)		1,590			140		
MIZUHO GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/22/2022	12/29/2023	1						(158)		(158)		(33)			21		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	11/22/2022	06/30/2025	1						(389)		(389)		977			382		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/28/2022	06/28/2024	1						52		52		5,779			1,018		
MIZUHO EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/28/2022	12/29/2023	1						(3)		(3)		261			23		
SOCGEN EUR/USD EUR ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/02/2022	12/31/2024	1						4,193		4,193		8,829			2,504		
MIZUHO GBP/USD USD ...	FX Bond	Annual Sch D part 1	Currency	USA INC. 549300HS3IITRS6D88H32	11/21/2022	12/29/2023	1						51,674		51,674		7,701			5,064		
SOCGEN GBP/USD GBP ...	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1						202,093		202,093		(11,003)			5,702		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 AUD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/21/2022	12/29/2023	1						(620)		(620)		(1,100)			43		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/13/2022	12/29/2023	1						21,367		21,367		23,650			2,172		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/15/2022	12/29/2023	1						14,522		14,522		14,846			1,367		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/15/2022	06/28/2024	1						13,508		13,508		12,733			2,399		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/15/2022	12/31/2024	1						222,959		222,959		217,734			64,679		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	10/20/2021	12/31/2024	1						1,978		1,978		218			108		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1						979		979		151			65		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	10/20/2021	12/31/2024	1						46,281		46,281		5,108			2,521		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/11/2022	12/31/2024	1						19,484		19,484		2,930			1,273		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO.	11/10/2021	12/31/2024	1						2,473		2,473		304			143		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	12/08/2021	12/31/2024	1						22,907		22,907		3,548			1,525		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1						32,762		32,762		5,855			2,394		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE ..	01/11/2022	12/31/2024	1						833		833		125			54		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1						57,663		57,663		(42,371)			10,117		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1						1,401		1,401		251			102		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/10/2021	12/31/2024	1						57,862		57,862		7,129			3,353		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/15/2021	12/31/2024	1						5,269		5,269		(909)			397		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/30/2022	12/30/2025	1						31,125		31,125		(24,858)			16,627		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/15/2021	12/31/2024	1						183,688		183,688		(31,692)			13,856		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/23/2022	12/31/2024	1						170,033		170,033		34,560			29,583		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	12/31/2024	1						93,603		93,603		(16,023)			6,976		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1						21,888		21,888		(3,917)			1,745		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	11/29/2021	12/31/2024	1						469,433		469,433		(80,357)			34,988		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/31/2022	12/31/2024	1						115,066		115,066		11,963			12,437		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/20/2021	12/31/2024	1						393,097		393,097		(70,356)			31,333		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/31/2024	1						(252,403)		(252,403)		75,293			40,108		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	09/30/2022	12/30/2025	1						231,048		231,048		(4,961)			14,438		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/31/2022	12/31/2024	1						20,520		20,520		2,210			2,269		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	01/05/2022	12/31/2024	1						1,353		1,353		(203)			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	01/05/2022	12/31/2024	1						42,529		42,529		(6,379)			2,572		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/02/2022	12/31/2024	1						(3,632)		(3,632)		(7,648)			2,169		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	12/31/2024	1						166,201		166,201		20,620			9,671		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	12/29/2023	1						18,000		18,000		24,240			2,212		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	06/28/2024	1						16,154		16,154		21,232			3,926		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/25/2022	12/31/2024	1						53,631		53,631		(37,103)			8,782		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	12/31/2024	1						258,872		258,872		386,845			111,559		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	12/29/2023	1						963		963		1,297			118		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	12/31/2024	1						17,650		17,650		2,190			1,027		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/01/2021	12/31/2024	1						177,163		177,163		21,980			10,309		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	12/31/2024	1						26,326		26,326		3,680			1,645		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	12/29/2023	1						48		48		65			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/12/2021	12/31/2024	1						22,495		22,495		3,145			1,405		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/31/2024	1						7,300		7,300		(5,167)			1,227		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	12/31/2024	1						773		773		1,155			333		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	12/19/2022	06/28/2024	1						43		43		57			11		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3IITRS6D88H32	08/23/2022	12/31/2024	1						416,759		416,759		(306,231)			73,117		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	12/29/2023	1						5,424		5,424		948			104		
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	08/02/2022	12/31/2024	1						25,172		25,172		(148,082)			39,667		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	12/29/2023	1						6,780		6,780		1,185			130		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	12/29/2023	1						348,469		348,469		60,938			6,671		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2021	12/29/2023	1						278,775		278,775		48,750			5,337		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	1						59,428		59,428		7,251			3,425		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1						73,397		73,397		(67,700)			5,724		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	1						1,390,213		1,390,213		169,621			80,119		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/31/2022	12/29/2023	1						58,717		58,717		(54,161)			4,579		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	08/05/2022	12/31/2024	1						918		918		5,430			3,640		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	06/08/2022	12/31/2024	1						203,402		203,402		97,098			31,385		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES	08/31/2022	12/31/2024	1						40,058		40,058		(28,354)			6,734		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/14/2022	12/31/2024	1						21,603		21,603		(4,347)			2,041		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	07/22/2022	12/31/2024	1						(2,052)		(2,052)		(2,359)			1,646		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	03/14/2022	12/31/2024	1						851		851		(171)			80		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	11/12/2021	12/31/2024	1						2,163		2,163		302			135		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	11/12/2021	12/31/2024	1						121,272		121,272		16,954			7,576		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/16/2022	12/29/2023	1						72,154		72,154		16,790			10,815		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	12/31/2024	1						43,805		43,805		73,630			21,100		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES	08/19/2022	12/29/2023	1						105,177		105,177		(126,425)			10,805		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	11/21/2022	12/29/2023	1						282		282		(1,036)			91		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/16/2021	12/29/2023	1						463,170		463,170		128,906			13,108		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	12/21/2022	12/29/2023	1						1,104		1,104		1,104			140		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	02/22/2022	12/29/2023	1						113,427		113,427		(5,605)			2,846		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	12/21/2022	06/28/2024	1						1,112		1,112		1,112			288		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES	07/22/2022	06/28/2024	1						36,012		36,012		(234,609)			40,879		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	04/26/2021	06/28/2024	1						1,490,249		1,490,249		168,020			46,986		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	04/26/2021	06/28/2024	1						27,654		27,654		3,118			872		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1						1,522		1,522		(262)			114		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1						62,348		62,348		(10,733)			4,687		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	08/25/2022	12/31/2024	1						53,049		53,049		9,716			8,522		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	10/18/2021	12/31/2024	1						346,093		346,093		(50,606)			20,062		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE MIZUHO SECURITIES	10/18/2021	12/31/2024	1						11,553		11,553		(1,689)			670		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	USA INC.	08/05/2022	12/31/2024	1						4,681		4,681		27,699			18,567		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1						62,348		62,348		(10,733)			4,687		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/08/2021	12/31/2024	1						1,522		1,522		(262)			114		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	USA INC.	12/29/2022	06/28/2024	1						30		30		30			6		

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STATEMENT AS OF SEPTEMBER 30, 2023 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 SECURITIES USA INC.	12/29/2022	12/31/2024	1						1,465		1,465		1,465				537		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	12/31/2024	1						(912)		(912)		(912)				334		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/29/2022	12/29/2023	1						34		34		34				4		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/30/2022	12/31/2024	1						9,537		9,537		9,537				5,306		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	12/30/2022	12/31/2024	1						(9,537)		(9,537)		(9,537)				5,306		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	06/28/2024	1						(10,130)		(10,130)		(10,130)				1,285		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	12/31/2024	1						(164,048)		(164,048)		(164,048)				31,948		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	01/13/2023	12/29/2023	1						(12,486)		(12,486)		(12,486)				844		
GS EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	12/31/2024	1						(386,943)		(386,943)		(386,943)				77,727		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	06/30/2025	1						15,769		15,769		15,769				4,479		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/13/2023	12/31/2025	1						293,629		293,629		293,629				109,961		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	12/31/2024	1						409		409		409				161		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	12/31/2025	1						7,093		7,093		7,093				4,468		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	06/28/2024	1						480		480		480				126		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	12/29/2023	1						488		488		488				73		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	01/23/2023	06/30/2025	1						363		363		363				187		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/30/2023	12/30/2025	1						2,756		2,756		2,756				1,240		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/30/2023	06/30/2026	1						47,377		47,377		47,377				24,925		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	12/29/2023	1						614		614		614				40		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/30/2023	06/30/2025	1						2,930		2,930		2,930				1,110		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/30/2023	06/28/2024	1						3,290		3,290		3,290				750		
Goldman Sachs International USD/CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	06/28/2024	1						(195)		(195)		(195)				46		
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	01/30/2023	12/29/2023	1						3,247		3,247		3,247				435		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	12/31/2024	1						11,365		11,365		11,365				2,088		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	01/30/2023	06/28/2024	1						627		627		627				76		

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STATEMENT AS OF SEPTEMBER 30, 2023 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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Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/30/2023	12/31/2024	1						3,050		3,050		3,050				956		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	12/30/2025	1						3,152		3,152		3,152				1,113		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	06/28/2024	1						5,259		5,259		5,259				655		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	06/30/2026	1						68,449		68,449		68,449				31,402		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	12/31/2024	1						4,381		4,381		4,381				845		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	12/29/2023	1						5,614		5,614		5,614				370		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	01/31/2023	06/30/2025	1						3,688		3,688		3,688				990		
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HSIIIITRS6D8H32	02/01/2023	12/29/2023	1						(536,172)		(536,172)		(536,172)				31,527		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/13/2023	06/30/2025	1						48,268		48,268		48,268				18,341		
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	02/13/2023	06/30/2025	1						(48,268)		(48,268)		(48,268)				18,341		
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/29/2023	1						(513)		(513)		(513)				1,375		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/31/2024	1						3,103		3,103		3,103				1,489		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	06/28/2024	1						219		219		219				60		
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	02/28/2023	12/29/2023	1						238		238		238				35		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	12/29/2023	1						1,717		1,717		1,717				199		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/28/2024	1						1,488		1,488		1,488				350		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	06/30/2025	1						41,507		41,507		41,507				16,348		
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/07/2023	12/31/2024	1						1,415		1,415		1,415				455		
Barclays Bank PLC (London) USD/EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	03/09/2023	06/30/2025	1						(13,092)		(13,092)		(13,092)				23,327		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2025	1						2,526		2,526		2,526				1,948		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/30/2025	1						1,649		1,649		1,649				2,214		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/30/2026	1						17,940		17,940		17,940				53,191		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/31/2024	1						3,897		3,897		3,897				1,697		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	06/28/2024	1						6,056		6,056		6,056				1,346		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/13/2023	12/29/2023	1						7,178		7,178		7,178				774		

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STATEMENT AS OF SEPTEMBER 30, 2023 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)
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	12/29/2023	1						872		872		872			92		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	03/24/2023	06/28/2024	1						16,342		16,342		16,342			3,777		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	12/31/2024	1						2,021		2,021		2,021			500		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	06/28/2024	1						2,606		2,606		2,606			396		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	12/30/2025	1						1,380		1,380		1,380			664		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2025	1						1,665		1,665		1,665			585		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	12/29/2023	1						3,018		3,018		3,018			236		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2026	1						27,657		27,657		27,657			17,874		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada .. ES71P3U3RH1GC71XBU11	03/28/2023	06/30/2026	1						2,503		2,503		2,503			1,618		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/10/2023	12/29/2023	1						534		534		534			80		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/10/2023	06/28/2024	1						463		463		463			132		
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/10/2023	12/31/2024	1						8,647		8,647		8,647			3,711		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	12/31/2024	1						4,910		4,910		4,910			1,004		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	12/29/2023	1						7,006		7,006		7,006			474		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	06/30/2026	1						62,160		62,160		62,160			33,173		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	12/30/2025	1						3,323		3,323		3,323			1,312		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	06/30/2025	1						3,984		3,984		3,984			1,162		
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association .. KB1H1DSRPFMYMCJFXT09	04/11/2023	06/28/2024	1						6,139		6,139		6,139			799		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/14/2023	06/28/2024	1						176		176		176			18		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/14/2023	12/31/2024	1						3,463		3,463		3,463			544		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	04/14/2023	12/29/2023	1						206		206		206			11		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO .. 549300HS3IITRS6D88H32	05/17/2023	06/28/2024	1						17,389		17,389		17,389			2,947		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC .. G5GSEF7VJP5170UK5573	05/17/2023	06/28/2024	1						183		183		183			39		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC .. G5GSEF7VJP5170UK5573	05/17/2023	12/31/2024	1						2,944		2,944		2,944			1,058		
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC .. G5GSEF7VJP5170UK5573	05/17/2023	12/29/2023	1						217		217		217			24		

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STATEMENT AS OF SEPTEMBER 30, 2023 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	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/17/2023	12/29/2023	1						883		883		883				76		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/22/2023	12/29/2023	1						576		576		576				52		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/22/2023	06/28/2024	1						523		523		523				91		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO	05/22/2023	12/31/2024	1						9,898		9,898		9,898				2,829		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	12/29/2023	1						3,012		3,012		3,012				297		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	06/30/2026	1						28,265		28,265		28,265				51,762		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	12/31/2025	1						2,337		2,337		2,337				2,319		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	06/30/2026	1						16,905		16,905		16,905				20,569		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	06/28/2024	1						6,494		6,494		6,494				1,371		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	06/30/2025	1						3,366		3,366		3,366				2,063		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	06/28/2024	1						2,734		2,734		2,734				523		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	12/31/2024	1						2,065		2,065		2,065				673		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	06/30/2025	1						1,521		1,521		1,521				786		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	12/29/2023	1						7,159		7,159		7,159				778		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/25/2023	12/31/2024	1						4,768		4,768		4,768				1,765		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	05/24/2023	12/31/2025	1						1,135		1,135		1,135				883		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	06/20/2023	06/30/2025	1						(10,173)		(10,173)		(10,173)				2,637		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	06/20/2023	06/28/2024	1						(13,069)		(13,069)		(13,069)				1,692		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2023	12/29/2023	1						300		300		300				19		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	06/20/2023	12/31/2024	1						(11,583)		(11,583)		(11,583)				2,220		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2023	12/29/2023	1						18,416		18,416		18,416				1,210		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2023	12/29/2023	1						377,551		377,551		377,551				24,811		
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO.	06/20/2023	12/29/2023	1						(13,296)		(13,296)		(13,296)				950		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2023	12/31/2024	1						4,762		4,762		4,762				824		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	06/15/2023	06/28/2024	1						284		284		284				33		

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STATEMENT AS OF SEPTEMBER 30, 2023 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)
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKT8V3E584	06/20/2023	12/31/2025	1						(213,342)		(213,342)		(213,342)			71,279		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	06/15/2023	06/28/2024	1						419,647		419,647		419,647			49,588		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	06/28/2024	1						588		588		588			66		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/31/2024	1						8,558		8,558		8,558			1,563		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/29/2023	1						224		224		224			13		
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/29/2023	1						676		676		676			38		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	06/28/2024	1						212		212		212			23		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	06/21/2023	12/31/2024	1						3,869		3,869		3,869			609		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	07/13/2023	06/28/2024	1						502		502		502			39		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	07/13/2023	12/29/2023	1						496		496		496			22		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	07/13/2023	01/12/2024	1						987,788		987,788		987,788			45,889		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	07/13/2023	12/31/2024	1						8,599		8,599		8,599			962		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	12/29/2023	1						5,406		5,406		5,406			349		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	12/31/2024	1						5,753		5,753		5,753			903		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	06/28/2024	1						6,297		6,297		6,297			722		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	12/31/2025	1						5,031		5,031		5,031			1,158		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	06/30/2026	1						4,821		4,821		4,821			1,283		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	12/31/2026	1						107,200		107,200		107,200			33,033		
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	08/02/2023	06/30/2025	1						5,320		5,320		5,320			1,039		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	09/07/2023	12/31/2024	1						3,404		3,404		3,404			1,565		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	09/07/2023	06/28/2024	1						190		190		190			63		
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32	09/07/2023	12/29/2023	1						113		113		113			23		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/26/2023	12/29/2023	1						40		40		40			37		
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES71P3U3RH1GC71XBU11	09/26/2023	06/28/2024	1						1,957		1,957		1,957			2,714		
141999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													21,362,757	XXX	21,362,757		8,024,499			4,855,106	XXX	XXX
T 1 7/8 02/15/51 Govt/F/231130	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	12/01/2021	11/30/2023	1	100,000,000														
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/28/2021	12/29/2023	1						1,670		1,670		475			48		

E06.84

STATEMENT AS OF SEPTEMBER 30, 2023 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)
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1						4,265		4,265		1,188			121		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1						25,769		25,769		1,671			2,197		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41 GOLDMAN SACHS & CO.	12/28/2021	12/29/2023	1						(1,052,534)		(1,052,534)		(304,298)			30,794		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1						1,059		1,059		232			53		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1						537		537		35			46		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1						568		568		41			25		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1						561		561		123			28		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41 GOLDMAN SACHS & CO.	12/28/2021	06/28/2024	1						59,504		59,504		13,441			3,061		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41 GOLDMAN SACHS & CO.	12/28/2021	06/28/2024	1						1,745		1,745		394			90		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1						567		567		158			16		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO. G5GSEF7VJP5170UK5573	12/20/2021	12/29/2023	1						28,474		28,474		(1,861)			996		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1						1,060		1,060		165			71		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1						1,295		1,295		94			57		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1						1,072		1,072		299			30		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1						5,398		5,398		835			359		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1						150,285		150,285		23,276			10,005		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024	1						36,397		36,397		5,637			2,423		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO. G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024	1						28,205		28,205		(3,561)			1,743		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024	1						4,217		4,217		924			212		
GS CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	1						1,823		1,823		132			80		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1						787		787		73			65		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/30/2025	1						25,667		25,667		2,370			2,113		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	12/31/2024	1						628		628		101			43		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	12/29/2023	1						662		662		185			19		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. 02RNE81BXP4R0TD8PU41	12/29/2021	06/28/2024	1						645		645		144			33		
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho .. 549300HS3IITRS6D88H32	04/11/2022	12/01/2026	1	25,000,000														

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STATEMENT AS OF SEPTEMBER 30, 2023 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)	
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho Wells Fargo Bank, National Association	04/11/2022	12/01/2025	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association	04/19/2022	12/01/2025	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association	04/19/2022	12/01/2026	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association	04/19/2022	12/02/2024	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho Bank of America, National Association-NY	04/11/2022	12/02/2024	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/231201	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	04/04/2022	12/01/2023	1	25,000,000															
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	04/04/2022	12/02/2024	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/251202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	05/19/2022	12/02/2025	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	05/19/2022	12/01/2026	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	OTC	05/19/2022	12/01/2027	1	50,000,000	96.6977														
T 2 7/8 05/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho JPMorgan Chase Bank, National Asc	06/13/2022	12/02/2024	1	50,000,000															
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	06/13/2022	12/01/2026	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	06/13/2022	12/01/2027	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	06/13/2022	12/01/2025	1	25,000,000															
T 2 7/8 05/15/52 Govt/F/231201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	06/13/2022	12/01/2023	1	25,000,000															
T 3 08/15/52 Govt/F/231130	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/30/2023	1	12,500,000															
T 3 08/15/52 Govt/F/241129	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/29/2024	1	37,500,000															
T 3 08/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho	08/15/2022	11/28/2025	1	25,000,000															
T 3 08/15/52 Govt/F/261130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	08/17/2022	11/30/2026	1	25,000,000															
T 3 08/15/52 Govt/F/271130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc	08/17/2022	11/30/2027	1	50,000,000															

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STATEMENT AS OF SEPTEMBER 30, 2023 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)							
T 4 11/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/19/2022	11/28/2025	1	20,000,000																				
T 4 11/15/52 Govt/F/231215	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/19/2022	12/15/2023	1	150,000,000																				
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/16/2023	03/14/2025	1	18,768,807				(2,352,999)		(2,352,999)														
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/16/2023	03/14/2025	1	19,831,193				(2,486,187)		(2,486,187)														
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGGFU57RNE97	03/17/2023	03/14/2025	1	13,928,426				(2,111,807)		(2,111,807)														
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGGFU57RNE97	03/17/2023	03/14/2025	1	62,980,711				(9,549,039)		(9,549,039)														
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGGFU57RNE97	03/17/2023	03/14/2025	1	42,390,863				(6,427,238)		(6,427,238)														
T 3 5/8 05/15/53 Govt/F/231120	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Wells Fargo Bank, National Association	KB1H1DSRPFMYMCFXT09	06/20/2023	11/20/2023	1	29,500,000				(4,265,275)		(4,265,275)														
T 3 7/8 05/15/43 Govt/F/231120	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGGFU57RNE97	06/20/2023	11/20/2023	1	65,000,000				(7,652,265)		(7,652,262)														
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													88,013,355	197,607,955	(20,593,997)	(59,639,606)	XXX	114,207,892	(149,965,693)	(257,727)	(120,372,171)		135,101,997	XXX	XXX			
1719999999	Subtotal - Replication																	XXX								XXX	XXX		
1729999999	Subtotal - Income Generation																	XXX									XXX	XXX	
1739999999	Subtotal - Other																	XXX									XXX	XXX	
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX										XXX	XXX
1759999999	Totals													88,013,355	197,607,955	(20,593,997)	(38,276,849)	XXX	135,570,649	(149,965,693)	7,766,772	(120,372,171)		139,957,103	XXX	XXX			

(a)	Code	Description of Hedged Risk(s)

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

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STATEMENT AS OF SEPTEMBER 30, 2023 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	
TUZ3	204	40,800,000	2YR T-NOTES DEC3	General Business	NA	Interest Rate	12/29/2023	Wells Fargo Bank, National Association	08/28/2023	101.5800	101.3600	(90,730)	(90,730)	(90,730)					20,677	101.36	200,000	
TYZ3	161	16,100,000	10YR TNOTES DEC3	General Business	NA	Interest Rate	12/19/2023	Wells Fargo Bank, National Association	08/28/2023	110.0600	108.0600	(321,250)	(321,250)	(321,250)					17,398	108.06	100,000	
UXYZ3	30	3,000,000	10 YR UL TN DEC3	General Business	NA	Interest Rate	12/19/2023	Wells Fargo Bank, National Association	08/28/2023	114.8900	111.5600	(99,959)	(99,959)	(99,959)					3,347	111.56	100,000	
ESZ3	61	13,759,341	EMINI S&P DEC3	Fixed Index Annuity	Annual Exh 5 Reserve	Equity/Index	12/15/2023	JPMorgan Chase Bank, National Asc	09/11/2023	4,511.2600	4,325.5000	(566,566)	(566,566)	(566,566)					263,856	4,325.50	50	
HIV3	11	1,235,688	HANG SENG OCT3	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	10/30/2023	JPMorgan Chase Bank, National Asc	09/26/2023	17,851.2300	17,889.0000	20,771	20,771	20,771					196,779	17,889.00	50	
153999999. Subtotal - Long Futures - Hedging Other												(1,057,735)	(1,057,735)	(1,057,735)						502,056	XXX	XXX
157999999. Subtotal - Long Futures												(1,057,735)	(1,057,735)	(1,057,735)						502,056	XXX	XXX
TUZ3	121	24,200,000	2YR T-NOTES DEC3	General Business	NA	Interest Rate	12/29/2023	Wells Fargo Bank, National Association	08/28/2023	101.5800	101.3600	53,815	53,815	53,815					12,264	101.36	200,000	
TYZ3	205	20,500,000	10YR TNOTES DEC3	General Business	NA	Interest Rate	12/19/2023	Wells Fargo Bank, National Association	08/28/2023	110.0600	108.0600	409,045	409,045	409,045					22,153	108.06	100,000	
FVZ3	1,320	132,000,000	5YR T NOTES DEC3	General Business	NA	Interest Rate	12/29/2023	Wells Fargo Bank, National Association	08/28/2023	106.1700	105.3600	1,064,480	1,064,480	1,064,480					139,074	105.36	100,000	
UXYZ3	448	44,800,000	10 YR UL TN DEC3	General Business	NA	Interest Rate	12/19/2023	Wells Fargo Bank, National Association	08/28/2023	114.8900	111.5600	1,492,725	1,492,725	1,492,725					49,980	111.56	100,000	
160999999. Subtotal - Short Futures - Hedging Other												3,020,065	3,020,065	3,020,065						223,471	XXX	XXX
164999999. Subtotal - Short Futures												3,020,065	3,020,065	3,020,065						223,471	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												1,962,330	1,962,330	1,962,330						725,527	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												1,962,330	1,962,330	1,962,330						725,527	XXX	XXX

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NONE

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

(a) Code	Description of Hedged Risk(s)

STATEMENT AS OF SEPTEMBER 30, 2023 OF THE Accordia Life and Annuity Company

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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STATEMENT AS OF SEPTEMBER 30, 2023 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		3,040,836	(1,078,506)	3,040,836	3,040,836	(1,078,506)	3,040,836	725,527	725,527
BANK OF AMERICA, N.A.	Y	N			10,726,856		10,726,856	24,098,518		24,098,518		
BARCLAYS BANK PLC	Y	N	23,210,000		29,736,767	(24,824,063)		55,058,124	(24,824,063)	7,024,061	2,959,283	2,959,283
BNP PARIBAS	Y	N	26,080,000		15,854,331	(1,615)		25,705,855	(3,198)			
CITIBANK, N.A.	Y	N				(9,982,208)			(9,982,208)		1,175,241	1,175,241
CREDIT SUISSE INTERNATIONAL	Y	N	1,200,000		248,500			1,160,367				
GOLDMAN SACHS INTERNATIONAL	Y	N	460,000		928,003	(649,114)		1,114,365	(649,114)	5,251	361,912	361,912
JPMORGAN CHASE BANK, N.A.	Y	N			1,815,329	(169,152,466)		1,815,329	(169,152,466)		131,013,481	131,013,481
MIZUHO CAPITAL MARKETS LLC	Y	N			11,298,242	(4,237,002)	7,061,240	11,298,242	(4,237,002)	7,061,240	1,715,201	1,715,201
MorganStanley	Y	N	67,900,000		33,777,489	(12,513)		70,687,139	(12,975)	2,774,164		
Royal Bank of Canada	Y	N	35,570,000		17,805,564	(7,566)		34,988,426	(9,223)		73,847	73,847
SOCIETE GENERALE	Y	N	44,660,000		31,988,001	(5,076,772)		48,588,605	(5,084,908)		1,592,850	1,592,850
TRUIST BANK	Y	N	53,080,000		16,978,365	(10,044)		52,951,356	(8,631)			
UBS AG	Y	N	170,000		41,510			16,702				
Wells Fargo Bank, National Association	Y	N	12,290,000		14,182,490	(9,704,935)		31,756,346	(9,704,935)	9,761,411	1,065,288	1,065,288
0299999999 - Total NAIC 1 Designation			264,620,000		185,381,448	(223,658,298)	17,788,096	359,239,371	(223,668,722)	50,724,645	139,957,103	139,957,103
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			264,620,000		188,422,284	(224,736,804)	20,828,932	362,280,207	(224,747,228)	53,765,481	140,682,630	140,682,630
1. Offset per SSAP No. 64					25,998,260	(25,998,260)						
2. Net after right of offset per SSAP No. 64					162,424,024	(198,738,544)						

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

