

ANNUAL STATEMENT

OF THE

Accordia Life and Annuity Company

OF

DES MOINES

IN THE STATE OF

IOWA

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2019

2019

LIFE AND ACCIDENT AND HEALTH

2019



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

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE
Accordia Life and Annuity Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 215 10th Street, Suite 1100 (Street and Number) Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code) 515-393-3725 (Area Code) (Telephone Number)

Internet Website Address www.accordia.com

Statutory Statement Contact Tonya Rachelle Maxwell (Name) 515-393-3725 (Area Code) (Telephone Number) tonya.maxwell@gafg.com (E-mail Address) 774-369-3684 (FAX Number)

OFFICERS

President David Paul Wilken Chief Financial Officer David Allen Jacoby
Senior Vice President, Associate General Counsel and Secretary Virginia Hope Johnson
Chief Executive Officer Robert Michael Arena Jr.

OTHER

Samuel Ramos, Chief Legal Officer and GC; John Nicholas Giamalis, SVP and Treasurer; Natalie Rose Wagner, VP, Privacy Officer, Anti-Money Laundering Officer, and Special Investigative Unit Officer; Lori Ann LaForge, Chief Marketing Officer; Brian Michael Hendry, Chief Audit Executive; Daniel Patrick O'Shea, Chief Human Resources Officer; Mark Francis Erickson, Senior Vice President; Sarah Anne Williams, Senior Vice President; Eric David Todd, Managing Director; Anup Agarwal #, Chief Investment Officer; Edward Clive Wilson #, Chief Risk Officer; Emily Anne LeMay #, Senior Vice President; Peter John Rugel #, MD, Chief Operations Officer; Justin David MacNeil, MD and Assistant Treasurer; Hanben Kim Lee, Executive Vice President; Michael Alan Link #, Senior Vice President, Chief Underwriter; Jonathan Hecht, Managing Director; Dean Pentikis, Managing Director; Leah Marie Hoppe, Senior Vice President; Andrew Mead Shainberg, Chief Compliance Officer; Philip William Sherrill, Managing Director; Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.; Barrie Ribet Moskovich #, Managing Director; Padma Elmgart #, Chief Technology Officer; Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.; Maureen Helen Henderson, Senior Vice President; Gary Philip Silber, MD, Assoc. GC and Asst. Sec.; Bryan Edward Nelson, Vice President and Appointed Actuary; Charles Wayne VanDevander, Senior Vice President; Jason Michael Roach, Senior Vice President; Samuel Rawlings Barnett, Senior Vice President; Susan Lorraine Fiengo, Senior Vice President; April Elizabeth Galda, Managing Director; Jason Alexander Bickler, Managing Director; Ilya Grigoryevich Finkler #, Senior Vice President; Victoria May Lau #, Senior Vice President; Juan Ignacio Mazzini #, Senior Vice President

DIRECTORS OR TRUSTEES

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

State of New York
County of New York SS:

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

Signature of David Paul Wilken, President

Signature of Virginia Hope Johnson, Senior Vice President, Associate General Counsel and Secretary

Signature of David Allen Jacoby, Chief Financial Officer

Subscribed and sworn to before me this 13 day of February, 2020
Gabrielle Catherine Lipner

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

GABRIELLE CATHERINE LIPNER
NOTARY PUBLIC-STATE OF NEW YORK
No. 01LI6399180
Qualified in Kings County
My Commission Expires 10-15-2023



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

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DIRECTORS OR TRUSTEES

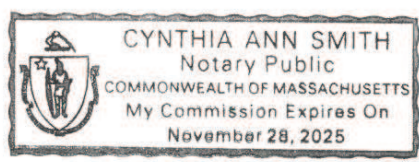
David Paul Wilken Hanben Kim Lee Robert Michael Arena Jr.
Eric David Todd David Allen Jacoby

State of Massachusetts SS:
County of Suffolk

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David Paul Wilken President
Virginia Hope Johnson Senior Vice President, Associate General Counsel and Secretary
David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 11th day of February, 2020
a. Is this an original filing? Yes [] No []
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ASSETS

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D)	6,321,882,645		6,321,882,645	6,099,283,238
2. Stocks (Schedule D):				
2.1 Preferred stocks	14,681,892		14,681,892	43,737,133
2.2 Common stocks	476,461,887		476,461,887	494,048,489
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	1,070,109,453		1,070,109,453	951,482,635
3.2 Other than first liens				
4. Real estate (Schedule A):				
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 (\$45,344,842 , Schedule E - Part 1), cash equivalents				
(\$779,968,950 , Schedule E - Part 2) and short-term				
investments (\$, Schedule DA)	825,313,792		825,313,792	116,844,061
6. Contract loans (including \$ premium notes)	260,582,148	2,353,622	258,228,526	260,515,929
7. Derivatives (Schedule DB)	130,847,769		130,847,769	127,431,395
8. Other invested assets (Schedule BA)	324,614,252	270	324,613,982	363,777,668
9. Receivables for securities	1,738,485		1,738,485	5,708,017
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,426,232,323	2,353,892	9,423,878,431	8,462,828,565
13. Title plants less \$ charged off (for Title insurers				
only)				
14. Investment income due and accrued	111,915,830		111,915,830	99,550,716
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,892,217	9,714,534	8,177,683	3,937,925
15.2 Deferred premiums and agents' balances and installments booked but				
deferred and not yet due (including \$				
earned but unbilled premiums)	24,610,409		24,610,409	22,433,312
15.3 Accrued retrospective premiums (\$) and				
contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	57,337,967		57,337,967	27,902,367
16.2 Funds held by or deposited with reinsured companies	276,737,262		276,737,262	277,307,087
16.3 Other amounts receivable under reinsurance contracts	105,372,558	8,564,881	96,807,677	41,658,164
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				33,879,688
18.2 Net deferred tax asset	44,497,343		44,497,343	99,863,110
19. Guaranty funds receivable or on deposit	1,004,715		1,004,715	1,006,076
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				2,342,232
24. Health care (\$) and other amounts receivable	9,808,442	9,808,442		
25. Aggregate write-ins for other than invested assets	27,148,657	405,306	26,743,351	25,962,789
26. Total assets excluding Separate Accounts, Segregated Accounts and				
Protected Cell Accounts (Lines 12 to 25)	10,102,557,723	30,847,055	10,071,710,668	9,098,672,031
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts				
28. Total (Lines 26 and 27)	10,102,557,723	30,847,055	10,071,710,668	9,098,672,031
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	22,533,129		22,533,129	25,962,789
2502. Miscellaneous Accounts Receivable	146,796	146,796		
2503. TPA Funding Deposit	1,744,002		1,744,002	
2598. Summary of remaining write-ins for Line 25 from overflow page	2,724,730	258,510	2,466,220	
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	27,148,657	405,306	26,743,351	25,962,789

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 4,404,887,656 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ Modco Reserve)	4,404,887,656	4,185,999,574
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	501,944,554	421,920,034
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	37,019,318	44,230,295
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)	46,794	37,317
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	6,869,174	7,116,394
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 (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	953,434	542,085
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 \$ 5,044,547 assumed and \$ 118,966,079 ceded	124,010,626	51,276,838
9.4 Interest maintenance reserve (IMR, Line 6)	228,116,892	181,193,674
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,259,622 accident and health \$ and deposit-type contract funds \$	5,259,622	4,439,115
11. Commissions and expense allowances payable on reinsurance assumed	191,813	254,268
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	65,996,458	53,086,378
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 (Exhibit 3, Line 9, Col. 6)	4,733,384	1,063,529
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)	31,732,394	
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	195,785	701,809
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	33,717,824	35,724,679
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	57,231,526	58,110,491
22. Borrowed money \$ and interest thereon \$	50,002,222	
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	88,049,240	94,718,924
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	7,971,947	
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,247,462,955	3,067,120,317
24.08 Derivatives	6,847,738	328,603
24.09 Payable for securities	20,407,232	1,171,336
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	411,794,174	124,019,185
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,335,442,762	8,333,054,845
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	9,335,442,762	8,333,054,845
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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	676,818,899	576,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	56,949,007	186,298,287
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)	733,767,906	763,117,186
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	736,267,906	765,617,186
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,071,710,668	9,098,672,031
DETAILS OF WRITE-INS		
2501. Derivative Collateral	377,197,868	86,745,986
2502. Litigation Reserves	34,517,690	37,178,850
2503. Miscellaneous Liabilities	78,616	94,349
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	411,794,174	124,019,185
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	547,686,133	329,784,452
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	527,572,670	508,658,068
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	14,520,395	11,444,711
5. Separate Accounts net gain from operations excluding unrealized gains or losses		
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	19,775,091	27,508,373
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	760,756	1,457,847
9. Total (Lines 1 to 8.3)	1,110,315,045	878,853,451
10. Death benefits	129,093,912	126,146,569
11. Matured endowments (excluding guaranteed annual pure endowments)	14,245	16,443
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
13. Disability benefits and benefits under accident and health contracts	2,275,450	1,318,632
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	233,828,925	253,544,083
16. Group conversions		
17. Interest and adjustments on contract or deposit-type contract funds	11,447,467	10,147,278
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	214,265,501	108,224,311
20. Totals (Lines 10 to 19)	590,925,500	499,397,316
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	135,417,885	78,228,917
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,894,525	3,910,706
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	129,423,848	149,525,872
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	22,344,792	17,693,100
25. Increase in loading on deferred and uncollected premiums	13,050,111	(2,121,214)
26. Net transfers to or (from) Separate Accounts net of reinsurance		
27. Aggregate write-ins for deductions	220,388,671	194,144,050
28. Totals (Lines 20 to 27)	1,117,445,332	940,778,747
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(7,130,287)	(61,925,296)
30. Dividends to policyholders and refunds to members	4,834,882	4,744,780
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(11,965,169)	(66,670,076)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(47,582,551)	(81,124,105)
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)	35,617,382	14,454,029
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,682,358) (excluding taxes of \$ 4,561,467 transferred to the IMR)	13,275,647	8,826,213
35. Net income (Line 33 plus Line 34)	48,893,029	23,280,242
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	765,617,186	684,927,195
37. Net income (Line 35)	48,893,029	23,280,242
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (3,260,185)	(124,308,246)	38,444,288
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	(60,987,158)	(55,316,127)
41. Change in nonadmitted assets	26,151,835	82,612,472
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		173,148
44. Change in asset valuation reserve	6,669,684	(4,425,259)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
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	100,000,000	30,000,000
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance	(2,800,464)	(20,113,629)
52. Dividends to stockholders		
53. Aggregate write-ins for gains and losses in surplus	(22,967,960)	(13,965,143)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(29,349,280)	80,689,992
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	736,267,906	765,617,186
DETAILS OF WRITE-INS		
08.301. Funds Withheld Net Investment Income	665,068	1,457,847
08.302. Miscellaneous Income	95,688	
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	760,756	1,457,847
2701. Funds Withheld Miscellaneous Expense	169,901,554	188,988,911
2702. Financing Fee	6,203,308	5,155,139
2703. Recaptured Ceded IMR	44,283,809	
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	220,388,671	194,144,050
5301. Tax Sharing	(27,148,872)	(4,471,087)
5302. Prior year correction	4,180,912	(9,494,056)
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(22,967,960)	(13,965,143)

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	641,083,436	341,063,794
2. Net investment income	404,866,711	683,130,865
3. Miscellaneous income	(36,844,302)	1,052,217
4. Total (Lines 1 through 3)	1,009,105,845	1,025,246,876
5. Benefit and loss related payments	463,484,516	384,258,828
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	444,000,816	434,894,575
8. Dividends paid to policyholders	5,072,625	5,097,146
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(82,055,269)	(20,928,279)
10. Total (Lines 5 through 9)	830,502,688	803,322,270
11. Net cash from operations (Line 4 minus Line 10)	178,603,157	221,924,606
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	2,866,075,592	2,000,486,923
12.2 Stocks	105,957,103	2,236,169
12.3 Mortgage loans	43,285,186	82,046,847
12.4 Real estate		
12.5 Other invested assets	441,397,615	369,473,269
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
12.7 Miscellaneous proceeds		14,595,230
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,456,715,496	2,468,838,438
13. Cost of investments acquired (long-term only):		
13.1 Bonds	2,908,233,830	2,206,305,787
13.2 Stocks	176,365,194	7,045,964
13.3 Mortgage loans	161,900,000	168,964,680
13.4 Real estate		
13.5 Other invested assets	62,161,517	389,802,564
13.6 Miscellaneous applications		223,846,624
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,308,660,541	2,995,965,619
14. Net increase (decrease) in contract loans and premium notes	319,887,865	(14,165,121)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(171,832,910)	(512,962,060)
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	100,000,000	70,000,000
16.3 Borrowed funds	50,002,222	
16.4 Net deposits on deposit-type contracts and other insurance liabilities	80,024,520	38,345,280
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	471,672,743	(9,796,739)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	701,699,485	98,548,541
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)	708,469,732	(192,488,913)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	116,844,060	309,332,974
19.2 End of year (Line 18 plus Line 19.1)	825,313,792	116,844,061

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

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	547,686,134	547,610,462	75,672						
2. Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3. Net investment income	527,572,670	505,899,173	57,967	434				21,615,096	
4. Amortization of Interest Maintenance Reserve (IMR)	14,520,395	13,179,206	317	2				1,340,870	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	19,775,092	19,775,091		1			XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	760,756	760,747	9						
9. Totals (Lines 1 to 8.3)	1,110,315,047	1,087,224,679	133,965	437				22,955,966	
10. Death benefits	129,093,912	128,158,673	935,239			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	14,245	14,245				XXX	XXX		
12. Annuity benefits		XXX	XXX			XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	2,275,450	2,275,450					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	233,828,925	233,695,767	133,158			XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	11,447,467	54,683					XXX	11,392,784	
18. Payments on supplementary contracts with life contingencies						XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	214,265,501	215,430,384	(1,164,883)				XXX		
20. Totals (Lines 10 to 19)	590,925,500	579,629,202	(96,486)				XXX	11,392,784	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	135,417,885	135,417,497	388						XXX
22. Commissions and expense allowances on reinsurance assumed	5,894,525	5,894,525					XXX		
23. General insurance expenses and fraternal expenses	129,423,848	129,419,591	4,230	27					
24. Insurance taxes, licenses and fees, excluding federal income taxes	22,344,792	22,342,797	1,993	2					
25. Increase in loading on deferred and uncollected premiums	13,050,111	13,049,501	610				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	220,388,671	220,299,988	88,121	562					
28. Totals (Lines 20 to 27)	1,117,445,331	1,106,053,100	(1,144)	591				11,392,784	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(7,130,284)	(18,828,421)	135,109	(154)				11,563,182	
30. Dividends to policyholders and refunds to members	4,834,882	4,834,882					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(11,965,166)	(23,663,303)	135,109	(154)				11,563,182	
32. Federal income taxes incurred (excluding tax on capital gains)	(47,582,551)	(47,554,079)	(28,291)	(181)					
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)	35,617,384	23,890,775	163,400	27				11,563,182	
34. Policies/certificates in force end of year							XXX		
DETAILS OF WRITE-INS									
08.301. Funds Withheld Net Investment Income	665,068	665,059	9						
08.302. Miscellaneous Income	95,688	95,688							
08.303. Summary of remaining write-ins for Line 8.3 from overflow page									
08.398. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	760,756	760,747	9						
2701. Funds Withheld Miscellaneous Expense	169,901,555	169,803,598	97,335	622					
2702. Financing Fee	6,203,308	6,203,308							
2703. Recaptured Ceded IMR	44,283,808	44,293,082	(9,214)	(60)					
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	220,388,671	220,299,988	88,121	562					

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	547,610,462		19,542,590	(23,771,520)	(206,004,270)	743,368,848	14,474,814					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	505,899,173		23,738,297	9,867,162	400,827,231	70,101,473	1,365,010					
4. Amortization of Interest Maintenance Reserve (IMR)	13,179,206		939,480	144,932	9,499,055	2,546,160	49,579					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	19,775,091		2,321,563	5,417,068	11,831,065	201,472	3,923					
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	760,748		713,848	6,424	45,142	(4,577)	(89)					
9. Totals (Lines 1 to 8.3)	1,087,224,680		47,255,778	(8,335,934)	216,198,223	816,213,377	15,893,236					
10. Death benefits	128,158,673		21,958,158	13,551,767	28,964,595	62,467,786	1,216,367					
11. Matured endowments (excluding guaranteed annual pure endowments)	14,245		14,245									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	2,275,450		224,373	522,449	714,889	798,197	15,542					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	233,695,767		35,367,205	9,859	166,321,470	31,386,086	611,147					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	54,683		8,820	45,852		11						
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	215,430,384		(18,869,862)	(9,460,252)	287,917,589	(43,313,691)	(843,400)					
20. Totals (Lines 10 to 19)	579,629,202		38,702,939	4,669,675	483,918,543	51,338,389	999,656					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	135,417,497		112,016	2,457,942	125,975,390	6,740,891	131,258					XXX
22. Commissions and expense allowances on reinsurance assumed	5,894,525		37,263	238,019	5,205,735	405,610	7,898					
23. General insurance expenses	129,419,591		9,229,124	1,908,473	115,051,183	3,169,102	61,708					
24. Insurance taxes, licenses and fees, excluding federal income taxes	22,342,797		865,200	736,265	19,117,327	1,592,986	31,018					
25. Increase in loading on deferred and uncollected premiums	13,049,501		4,988	13,044,513								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	220,299,988		16,300,460	2,367,540	163,052,832	37,842,294	736,862					
28. Totals (Lines 20 to 27)	1,106,053,100		65,251,990	25,422,427	912,321,010	101,089,272	1,968,401					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(18,828,420)		(17,996,213)	(33,758,361)	(696,122,786)	715,124,105	13,924,835					
30. Dividends to policyholders and refunds to members	4,834,882		4,771,515	55,616		7,603	148					
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(23,663,302)		(22,767,728)	(33,813,977)	(696,122,786)	715,116,502	13,924,687					
32. Federal income taxes incurred (excluding tax on capital gains)	(47,554,079)		(3,244,807)	(433,475)	(33,360,712)	(10,314,443)	(200,842)					
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)	23,890,776		(19,523,121)	(33,380,502)	(662,762,074)	725,430,944	14,125,529					
34. Policies/certificates in force end of year												
DETAILS OF WRITE-INS												
08.301. Funds Withheld Net Investment Income	665,059		713,848	6,424	(31,718)	(23,046)	(449)					
08.302. Miscellaneous Income	95,689				76,860	18,469	360					
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	760,748		713,848	6,424	45,142	(4,577)	(89)					
2701. Funds Withheld Miscellaneous Expense	169,803,598		17,357,215	1,491,368	114,777,262	35,486,758	690,995					
2702. Financing Fee	6,203,308				4,945,194	1,234,084	24,030					
2703. Recaptured Ceded IMR	44,293,082		(1,056,754)	876,172	43,330,375	1,121,452	21,837					
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	220,299,988		16,300,460	2,367,540	163,052,832	37,842,294	736,862					

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts ^(b)	75,672	(4,395)		80,067					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	57,967	52,772		5,195					
4. Amortization of Interest Maintenance Reserve (IMR)	317	244		73					
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded									
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	8	8							
9. Totals (Lines 1 to 8.3)	133,964	48,629		85,335					
10. Death benefits	935,239	47,177		888,062					
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	133,158			133,158					
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds									
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	(1,164,883)	(202,221)		(962,662)					
20. Totals (Lines 10 to 19)	(96,486)	(155,044)		58,558					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	388			388					XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	4,230	3,255		975					
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,993	306	155	1,532					
25. Increase in loading on deferred and uncollected premiums	610	610							
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	88,120	67,818		20,303					
28. Totals (Lines 20 to 27)	(1,145)	(83,055)	155	81,756					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	135,109	131,684	(155)	3,579					
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	135,109	131,684	(155)	3,579					
32. Federal income taxes incurred (excluding tax on capital gains)	(28,291)	(21,773)		(6,518)					
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)	163,400	153,457	(155)	10,097					
34. Policies/certificates in force end of year									
DETAILS OF WRITE-INS									
08.301. Miscellaneous Income	8	8							
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	8	8							
2701. Funds Withheld Miscellaneous Expense	97,335	74,909		22,426					
2702. Recaptured Ceded IMR	(9,214)	(7,091)		(2,123)					
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	88,120	67,818		20,303					

(a) Includes the following amounts for FEGLI/SGLI: Line 1 _____, Line 10 _____, Line 16 _____, Line 23 _____, Line 24 _____

(b) Include premium amounts for preneed plans included in Line 1 _____

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. _____

(d) Individual and Group Credit Life are combined and included on _____ page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for individual annuity contracts							
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	434	434					
4. Amortization of Interest Maintenance Reserve (IMR)	2	2					
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	1	1					
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							
9. Totals (Lines 1 to 8.3)	437	437					
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits							
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts							
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds							
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts							
20. Totals (Lines 10 to 19)							
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	27	27					
24. Insurance taxes, licenses and fees, excluding federal income taxes	2	2					
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	563	563					
28. Totals (Lines 20 to 27)	592	592					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(155)	(155)					
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(155)	(155)					
32. Federal income taxes incurred (excluding tax on capital gains)	(181)	(181)					
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)	26	26					
34. Policies/certificates in force end of year							
DETAILS OF WRITE-INS							
08.301.							
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701. Funds Withheld Miscellaneous Expense	622	622					
2702. Recaptured Ceded IMR	(59)	(59)					
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	563	563					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Analysis of Operations by Lines of Business - Group Annuities

NONE

Analysis of Operations by Lines of Business - Accident and Health

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life ^(b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	4,180,451,778		278,347,919	48,319,801	2,699,368,036	1,038,365,949	116,050,073					
2. Tabular net premiums or considerations	547,608,784		19,542,590	(23,771,520)	(199,311,776)	743,366,351	7,783,139					
3. Present value of disability claims incurred	1,966,855		163,787	488,948	676,209	603,140	34,771					
4. Tabular interest	165,560,002		10,828,798	1,579,767	91,367,452	53,275,113	8,508,872					
5. Tabular less actual reserve released	1,710,635		110,432	464,912	671,306	432,405	31,580					
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	1,035,810	XXX		1,035,810						XXX		
7. Other increases (net)	211,217,356		(163,787)	(1,524,758)	(676,209)	(603,140)	214,185,250					
8. Totals (Lines 1 to 7)	5,109,551,220		308,829,739	26,592,960	2,592,095,018	1,835,439,818	346,593,685					
9. Tabular cost	345,596,403		(11,584,578)	(30,243,149)	(585,528,581)	753,452,107	219,500,604					
10. Reserves released by death	128,158,673		21,958,158	13,551,767	28,023,618	62,467,714	2,157,416					
11. Reserves released by other terminations (net)	233,710,012		35,381,450	9,859	160,918,158	31,386,050	6,014,495					
12. Annuity, supplementary contract and disability payments involving life contingencies	2,275,450		224,373	522,449	691,664	798,196	38,768					
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	709,740,538		45,979,403	(16,159,074)	(395,895,141)	848,104,067	227,711,283					
15. Reserve December 31 of current year	4,399,810,682		262,850,336	42,752,034	2,987,990,159	987,335,751	118,882,402					
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	4,225,791,079		238,614,825	291,812	2,906,137,665	1,002,927,339	77,819,438					
17. Amount Available for Policy Loans Based upon Line 16 CSV												

(a) Indicate if blocks of business in run-off that comprise less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on _____ page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)
(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life (b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	5,547,794	2,443,494			3,104,300				
2. Tabular net premiums or considerations	77,351	(4,395)			81,746				
3. Present value of disability claims incurred	(85,735)	(85,735)							
4. Tabular interest	180,236	31,522			148,714				
5. Tabular less actual reserve released	(85,735)	(85,735)							
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	86,079	86,079							
8. Totals (Lines 1 to 7)	5,719,990	2,385,230			3,334,760				
9. Tabular cost	(425,381)	72,354			(497,735)				
10. Reserves released by death	935,239	47,177			888,062				
11. Reserves released by other terminations (net)	133,158				133,158				
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	643,016	119,531			523,485				
15. Reserve December 31 of current year	5,076,974	2,265,699			2,811,275				
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	47,881,422	543,424			47,337,998				
17. Amount Available for Policy Loans Based upon Line 16 CSV									

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

Analysis of Increase in Reserves During the Year - Individual Annuities

N O N E

Analysis of Increase in Reserves During the Year - Group Annuities

N O N E

EXHIBIT OF NET INVESTMENT INCOME

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 34,574	39,331
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 301,535,619	305,661,200
1.3 Bonds of affiliates	(a) 3,422,325	3,422,325
2.1 Preferred stocks (unaffiliated)	(b) 894,515	894,515
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	1,570,339	1,570,339
2.21 Common stocks of affiliates	106,958,126	106,958,126
3. Mortgage loans	(c) 43,201,382	43,579,361
4. Real estate	(d)	
5. Contract loans	5,900,483	13,792,359
6. Cash, cash equivalents and short-term investments	(e) 3,862,875	3,862,875
7. Derivative instruments	(f) 53,051,387	53,051,387
8. Other invested assets	18,505,265	18,470,187
9. Aggregate write-ins for investment income		
10. Total gross investment income	538,936,890	551,302,005
11. Investment expenses		(g) 23,722,531
12. Investment taxes, licenses and fees, excluding federal income taxes		(g)
13. Interest expense		(h)
14. Depreciation on real estate and other invested assets		(i)
15. Aggregate write-ins for deductions from investment income		6,804
16. Total deductions (Lines 11 through 15)		23,729,335
17. Net investment income (Line 10 minus Line 16)		527,572,670
DETAILS OF WRITE-INS		
0901.		
0902.		
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501. Miscellaneous Investment Expense		6,804
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		6,804

- (a) Includes \$ 37,010,730 accrual of discount less \$ 30,885,646 amortization of premium and less \$ 10,260,647 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ 1,086,653 amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ 701,397 accrual of discount less \$ 932,138 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
- (e) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	221,730		221,730		
1.1 Bonds exempt from U.S. tax					
1.2 Other bonds (unaffiliated)	85,025,003		85,025,003	2,593,093	
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)				1,086,653	
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)	(610,367)		(610,367)		
2.21 Common stocks of affiliates				(116,439,618)	
3. Mortgage loans	242,743		242,743		
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments					
7. Derivative instruments	(48,251,201)		(48,251,201)	(6,568,425)	
8. Other invested assets	(33,850)		(33,850)	(8,240,106)	
9. Aggregate write-ins for capital gains (losses)		(3,279,499)	(3,279,499)	(28)	
10. Total capital gains (losses)	36,594,058	(3,279,499)	33,314,559	(127,568,431)	
DETAILS OF WRITE-INS					
0901. Change in Plan Liabilities		(3,279,499)	(3,279,499)	(28)	
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page					
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(3,279,499)	(3,279,499)	(28)	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
FIRST YEAR (other than single)												
1. Uncollected	27,092		27,092									
2. Deferred and accrued	385,224		385,224									
3. Deferred, accrued and uncollected:												
3.1 Direct	412,316		412,316									
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	412,316		412,316									
4. Advance												
5. Line 3.4 - Line 4	412,316		412,316									
6. Collected during year:												
6.1 Direct	301,736,884		301,711,184	25,700								
6.2 Reinsurance assumed	(12,190)		(12,190)									
6.3 Reinsurance ceded	118,984		93,284	25,700								
6.4 Net	301,605,710		301,605,710									
7. Line 5 + Line 6.4	302,018,026		302,018,026									
8. Prior year (uncollected + deferred and accrued - advance)	444,816		444,816									
9. First year premiums and considerations:												
9.1 Direct	301,707,562		301,681,862	25,700								
9.2 Reinsurance assumed	(15,368)		(15,368)									
9.3 Reinsurance ceded	118,984		93,284	25,700								
9.4 Net (Line 7 - Line 8)	301,573,210		301,573,210									
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	2,763,864		2,763,864									
10.2 Reinsurance assumed	5,688,437		5,688,437									
10.3 Reinsurance ceded	4,115,045		4,115,045									
10.4 Net	4,337,256		4,337,256									
RENEWAL												
11. Uncollected	18,702,725		18,680,590			22,135						
12. Deferred and accrued	21,647,481		21,635,544			11,937						
13. Deferred, accrued and uncollected:												
13.1 Direct	38,042,705		38,015,619			27,086						
13.2 Reinsurance assumed	22,779,179		22,772,193			6,986						
13.3 Reinsurance ceded	20,471,678		20,471,678									
13.4 Net (Line 11 + Line 12)	40,350,206		40,316,134			34,072						
14. Advance	953,434		953,433			1						
15. Line 13.4 - Line 14	39,396,772		39,362,701			34,071						
16. Collected during year:												
16.1 Direct	473,454,585		473,427,030			27,555						
16.2 Reinsurance assumed	113,423,364		113,362,341			61,023						
16.3 Reinsurance ceded	338,913,302		338,913,302									
16.4 Net	247,964,647		247,876,069			88,578						
17. Line 15 + Line 16.4	287,361,419		287,238,770			122,649						
18. Prior year (uncollected + deferred and accrued - advance)	45,585,752		45,538,774			46,978						
19. Renewal premiums and considerations:												
19.1 Direct	478,467,120		478,439,845			27,275						
19.2 Reinsurance assumed	94,311,981		94,263,584			48,397						
19.3 Reinsurance ceded	331,003,434		331,003,434									
19.4 Net (Line 17 - Line 18)	241,775,667		241,699,995			75,672						
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	782,938,546		782,885,571	25,700		27,275						
20.2 Reinsurance assumed	99,985,050		99,936,653			48,397						
20.3 Reinsurance ceded	335,237,463		335,211,763	25,700								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	547,686,133		547,610,461			75,672						

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)	
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	13,621		13,621									
22. All other	4,881,607		4,881,607									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	(693)		(693)									
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	(693)		(693)									
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	19,775,784		19,775,784									
25.2 Reinsurance assumed	5,894,525		5,894,525									
25.3 Net ceded less assumed	13,881,259		13,881,259									
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	19,775,091		19,775,091									
26.2 Reinsurance assumed (Page 6, Line 22)	5,894,525		5,894,525									
26.3 Net ceded less assumed	13,880,566		13,880,566									
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	123,207,395		123,207,007			388						
28. Single												
29. Renewal	12,210,490		12,210,490									
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	135,417,885		135,417,497			388						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	2,240,304				383,599		2,623,903
2. Salaries and wages	43,257,105				4,204,562		47,461,667
3.11 Contributions for benefit plans for employees	5,720,362				1,038,510		6,758,872
3.12 Contributions for benefit plans for agents	274,665						274,665
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	3,991,115				192,732		4,183,847
3.32 Other agent welfare							
4.1 Legal fees and expenses	8,976,423				597,732		9,574,155
4.2 Medical examination fees	1,747,859						1,747,859
4.3 Inspection report fees	(83)						(83)
4.4 Fees of public accountants and consulting actuaries	2,593,673				336,705		2,930,378
4.5 Expense of investigation and settlement of policy claims	(1,555,014)						(1,555,014)
5.1 Traveling expenses	6,294,726				50,594		6,345,320
5.2 Advertising	830,106						830,106
5.3 Postage, express, telegraph and telephone	344,961				350		345,311
5.4 Printing and stationery	2,041,850						2,041,850
5.5 Cost or depreciation of furniture and equipment	4,169						4,169
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	11,051,066				2,300,213		13,351,279
6.1 Books and periodicals	82,248						82,248
6.2 Bureau and association fees	375,003				130,829		505,832
6.3 Insurance, except on real estate	274,067						274,067
6.4 Miscellaneous losses	3,934,565						3,934,565
6.5 Collection and bank service charges	986,778				504,143		1,490,921
6.6 Sundry general expenses	329,915				4,368		334,283
6.7 Group service and administration fees	34,523,894				1,126,713		35,650,607
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less \$ recovered)	639,133						639,133
7.3 Agency conferences other than local meetings							
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					12,851,481		12,851,481
9.3 Aggregate write-ins for expenses	464,958						464,958
10. General expenses incurred	129,423,848				23,722,531	(b)	(a) 153,146,379
11. General expenses unpaid Dec. 31, prior year	53,086,378						53,086,378
12. General expenses unpaid Dec. 31, current year	65,996,458						65,996,458
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	116,513,768				23,722,531		140,236,299
DETAILS OF WRITE-INS							
09.301. Miscellaneous Expenses	464,958						464,958
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	464,958						464,958

(a) Includes management fees of \$ 91,295,553 to affiliates and \$ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$; 2. Institutional \$; 3. Recreational and Health \$; 4. Educational \$; 5. Religious \$; 6. Membership \$; 7. Other \$; 8. Total \$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes						
2. State insurance department licenses and fees	3,908,698					3,908,698
3. State taxes on premiums	15,738,103					15,738,103
4. Other state taxes, including \$ for employee benefits	73,106					73,106
5. U.S. Social Security taxes	2,503,747					2,503,747
6. All other taxes	121,138					121,138
7. Taxes, licenses and fees incurred	22,344,792					22,344,792
8. Taxes, licenses and fees unpaid Dec. 31, prior year	1,063,529					1,063,529
9. Taxes, licenses and fees unpaid Dec. 31, current year	4,733,384					4,733,384
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	18,674,937					18,674,937

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	13,621
2. Applied to shorten the endowment or premium-paying period	891,443	
3. Applied to provide paid-up additions	3,990,357	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	4,895,421	
6. Paid in cash	120,859	
7. Left on deposit	56,345	
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8	5,072,625	
10. Amount due and unpaid	46,794	
11. Provision for dividends or refunds payable in the following calendar year	6,869,174	
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14	6,915,968	
16. Total from prior year	7,153,711	
17. Total dividends or refunds (Lines 9 + 15 - 16)	4,834,882	
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE:					
0100001. 1941 CSO 2.50% CRVM 1948-1965	6,971,480		6,971,480		
0100002. 1941 CSO 2.50% NLP 1948-1965	6,533,959		6,533,959		
0100003. 1941 CSO 3.00% CRVM 1959-1965	1,202,053		1,202,053		
0100004. 1941 CSO 3.00% NJ 1958-1965	100,857		100,857		
0100005. 1941 CSO 3.00% NLP 1962-1964	10,725		10,725		
0100006. 1958 CET 3.00% CRVM	197,859		197,859		
0100007. 1958 CET 3.00% NLP	67,757		67,757		
0100008. 1958 CET 4.50% CRVM	53,244		53,244		
0100009. 1958 CET 4.50% NLP	9,098		9,098		
0100010. 1958 CSO 2.50% CRVM 1963-1984	533,224		533,224		
0100011. 1958 CSO 2.50% NLP 1963-1984	430,249		430,249		
0100012. 1958 CSO 3.00% CRVM 1963-1985	7,945,712		7,945,712		
0100013. 1958 CSO 3.00% MOD 1965-1980	19,890,019		19,890,019		
0100014. 1958 CSO 3.00% NLP 1963-1984	14,627,063		14,627,063		
0100015. 1958 CSO 3.50% CRVM 1963-1988	1,384,933		1,384,933		
0100016. 1958 CSO 3.50% MOD 1963-1988	25,051,464		25,051,464		
0100017. 1958 CSO 3.50% NLP 1963-1988	18,426,611		18,426,611		
0100018. 1958 CSO 4.00% CRVM 1977-1988	22,067,360		22,067,360		
0100019. 1958 CSO 4.00% MOD 1978-1988	31,191,368		31,191,368		
0100020. 1958 CSO 4.00% NLP 1978-1988	15,196,631		15,196,631		
0100021. 1958 CSO 4.50% CRVM 1979-1989	3,590,212		3,590,212		431,303
0100022. 1958 CSO 4.50% MOD 1982-1988	19,701,321		19,701,321		
0100023. 1958 CSO 4.50% NLP 1980-1989	12,102,513		12,098,473		4,040
0100024. 1958 CSO 5.00% CRVM	12,438		12,438		
0100025. 1958 CSO 5.50% CRVM	6,386,469		6,386,469		
0100026. 1958 CSO 5.50% NLP 1982-1985	90,713		90,713		
0100027. 1958 CSO 6.00% CRVM	100,733,853		100,733,853		
0100028. 1958 CSO JOINT 3.00% CRVM 1980	28,834		28,834		
0100029. 1980 CET (4.00%-6.00%) CRVM	209,212		209,212		
0100030. 1980 CSO 4.00% CRVM 1984-2009	1,735,853,257		1,735,206,903		646,354
0100031. 1980 CSO 4.00% MOD 1985-2009	19,110,709		19,110,709		
0100032. 1980 CSO 4.00% NLP 1984-2009	19,096,258		19,096,258		
0100033. 1980 CSO 4.50% CRVM 1985-2005	1,323,074,324		1,320,857,052		2,217,272
0100034. 1980 CSO 4.50% MOD 1992-1998	13,045,886		13,045,886		
0100035. 1980 CSO 4.50% NLP 1985-2005	116,743,148		116,743,148		
0100036. 1980 CSO 5.00% CRVM 1987-1994	58,515,692		58,495,259		20,433
0100037. 1980 CSO 5.00% NLP 1987-1994	21,874,385		21,874,385		
0100038. 1980 CSO 5.50% CRVM 1987-1992	316,924,515		316,924,515		
0100039. 1980 CSO 5.50% NLP 1987-1992	103,706,587		103,706,587		
0100040. 1980 CSO 6.00% CRVM 1983-1986	105,020,530		105,020,530		
0100041. 1980 CSO 6.00% NLP 1983-1986	27,546,586		27,546,586		
0100042. 1980 CSO JOINT 4.00% CRVM 1997-2009	1,104,583		1,104,583		
0100043. 1980 CSO JOINT 4.50% CRVM 1995-2005	83,760,395		83,693,247		67,148
0100044. 1980 CSO JOINT 4.50% NLP 1995-2005	10,391,353		10,391,353		
0100045. 1980 CSO JOINT 5.00% CRVM 1993-1994	2,697,894		2,697,894		
0100046. 1980 CSO JOINT 5.50% CRVM 1989-1992	189		189		
0100047. 1980 CSO S&U 4.00% CRVM 2006-2009	4,979,733		4,979,733		
0100048. 1980 CSO S&U 4.00% NLP	106		106		
0100049. 1980 CSO S&U 4.50% CRVM 1995-2005	54,668,096		54,668,096		
0100050. 1980 CSO S&U 4.50% NLP	122,552		122,552		
0100051. 2001 CSO 4.00% CRVM 2006-NB	3,854,449,873		3,854,449,873		
0100052. 2001 CSO 4.00% NLP 2006-NB	4,123		4,123		
0100053. 2001 CSO 4.50% CRVM 2005-2006	2,698,108		2,698,108		
0100054. 2001 CSO 3.50% CRVM 2013-NB	732,222,019		732,222,019		
0100055. 2001 CSO 3.50% NLP 2013-NB	422		422		
0100056. 2001 CSO JOINT 3.50% CRVM	150,866,071		150,866,071		
0100057. 2001 CSO JOINT 4.00% CRVM	1,140,678,338		1,140,678,338		
0100058. AE 3.00% NLP 1918-1947	764,415		764,415		
0100059. AE 3.50% ILL STD 1905-1947	17,719		17,719		
0100060. AE 3.50% NLP 1905-1942	158,050		158,050		
0100061. FRONT END LOAD UL: RESERVE=FUND VALUE	79,581,728		79,581,728		
0100062. 2017 CSO 3.50% VM20 NPR 2017 NB	7,745,528		7,745,528		
0100063. 2017 CSO 4.50% VM20 NPR 2017 NB	34,063,171		34,063,171		
0100064. 2017 CSO RESERVE=FUND VALUE VM20 NPR 2017 NB	21,748,535		21,748,535		
0100065. VM20 DET/STO 2017 NB	2,369,073		2,369,073		
0100066. 2017 CSO 3.50% CRVM 2017 NB	216,118,040		216,118,040		
0199997. Totals (Gross)	10,576,469,222		10,573,082,672		3,386,550
0199998. Reinsurance ceded	6,639,799,581		6,639,734,618		64,963
0199999. Life Insurance: Totals (Net)	3,936,669,641		3,933,348,054		3,321,587
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 3.00% Deferred 1985	16,742	XXX	16,742	XXX	
0200002. 4.00% Deferred 1975-80 1975-80	194,711	XXX	194,711	XXX	
0200003. 5.50% Deferred 1981-82 1981-82	599,948	XXX	599,948	XXX	
0200004. 6.50% Deferred 1987 1987	1,765	XXX	1,765	XXX	
0200005. 7.25% Deferred 1986 1986	67,751	XXX	67,751	XXX	
0200006. 8.50% Deferred 1984-85, 1987 1984-85, 1987	1,295,990	XXX	1,295,990	XXX	
0200007. 8.75% Deferred 1983 1983	190,716	XXX	190,716	XXX	
0200008. 9.00% Deferred 1989 1989	2,890	XXX	2,890	XXX	
0200009. 9.25% Deferred 1988 1988	224,223	XXX	224,223	XXX	
0200010. 9.50% Deferred 1986 1986	193,464	XXX	193,464	XXX	
0299997. Totals (Gross)	2,788,200	XXX	2,788,200	XXX	
0299998. Reinsurance ceded	2,788,200	XXX	2,788,200	XXX	
0299999. Annuities: Totals (Net)		XXX		XXX	
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 1983 a 3.50% Immediate	34,633		34,633		
0300002. 1983 a 4.00% Immediate	113,297		113,297		
0300003. 1983 a 6.00% Immediate	628		628		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0300004. 1983 a 6.25% Immediate	4,261		4,261		
0300005. 1983 a 6.50% Immediate	6,396		6,396		
0300006. 1983 a 6.75% Immediate	9,091		9,091		
0300007. 1983 a 7.00% Immediate	8,567		8,567		
0300008. 1983 a 7.25% Immediate	37,058		37,058		
0300009. 1983 a 7.75% Immediate	20,454		20,454		
0300010. 1983 a 8.25% Immediate	2,666		2,666		
0300011. 1983 a 8.75% Immediate	782		782		
0399997. Totals (Gross)	237,833		237,833		
0399998. Reinsurance ceded	237,833		237,833		
0399999. SCWLC: Totals (Net)					
ACCIDENTAL DEATH BENEFITS:					
0400001. 1926-33 Inter-Co DI - 1941 CSO 2.50%	408		408		
0400002. 1959 ADB - 1958 CSO 2.50%	34,250		34,250		
0400003. 1959 ADB - 1958 CSO 3.00%	7,417		7,417		
0400004. 1959 ADB - 1958 CSO 3.50%	81,172		81,172		
0400005. 1959 ADB - 1980 CSO 5.50%	43,582		43,582		
0400006. 1959 ADB - 2001 CSO 4.00%	25,377		25,377		
0499997. Totals (Gross)	192,206		192,206		
0499998. Reinsurance ceded	89,617		89,617		
0499999. Accidental Death Benefits: Totals (Net)	102,589		102,589		
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Disability - 1941 CSO 3.00%	1,102,668		1,102,668		
0500002. 1952 Disability - 1958 CSO 2.50%	848,060		848,060		
0500003. 1952 Disability - 1958 CSO 3.00%	13,863		13,863		
0500004. 1952 Disability - 1958 CSO 3.50%	472,814		472,814		
0500005. 1952 Disability - 1958 CSO 4.00%	66		66		
0500006. 1952 Disability - 1980 CSO 3.00%	1,305,309		1,305,309		
0500007. 1952 Disability - 1980 CSO 4.00%	985,781		985,781		
0500008. 1952 Disability - 1980 CSO 5.50%	1,665,314		1,665,314		
0500009. 1952 Disability - 2001 CSO 4.00%	1,395,401		1,395,401		
0599997. Totals (Gross)	7,789,276		7,789,276		
0599998. Reinsurance ceded	1,617,014		1,617,014		
0599999. Disability-Active Lives: Totals (Net)	6,172,262		6,172,262		
DISABILITY-DISABLED LIVES:					
0600001. 1952 Disability - 1958 CSO 2.50%	6,921,189		6,921,189		
0600002. 1952 Disability - 1958 CSO 3.00%	6,421,509		6,421,509		
0600003. 1952 Disability - 1980 CSO 3.00%	223,271		223,271		
0600004. 1970 Inter-Co. Group	1,741,529				1,741,529
0699997. Totals (Gross)	15,307,498		13,565,969		1,741,529
0699998. Reinsurance ceded	3,581,632		3,481,243		100,389
0699999. Disability-Disabled Lives: Totals (Net)	11,725,866		10,084,726		1,641,140
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	259,126,092		259,126,092		
0700002. For non-deduction of deferred fractional premiums of return of premiums at the death of the insured	455,392		449,411		5,981
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	449,016,809		448,908,543		108,266
0700004. Substandard	271,626		271,626		
0799997. Totals (Gross)	708,869,919		708,755,672		114,247
0799998. Reinsurance ceded	258,652,621		258,652,621		
0799999. Miscellaneous Reserves: Totals (Net)	450,217,298		450,103,051		114,247
9999999. Totals (Net) - Page 3, Line 1	4,404,887,656		4,399,810,682		5,076,974

EXHIBIT 5 - INTERROGATORIES

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [] No [X]
- 1.2 If not, state which kind is issued.
 Assumed business and non-participating contracts
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [] No [X]
- 2.2 If not, state which kind is issued.
 Assumed business and non-participating contracts
3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [X] No []
 If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [] No [X]
 If so, state:
 4.1 Amount of insurance? \$
 4.2 Amount of reserve? \$
 4.3 Basis of reserve:
- 4.4 Basis of regular assessments:
- 4.5 Basis of special assessments:
- 4.6 Assessments collected during the year \$
5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [] No [X]
 6.1 If so, state the amount of reserve on such contracts on the basis actually held: \$
 6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: \$
 Attach statement of methods employed in their valuation.
7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
 7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements \$
 7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
- 7.3 State the amount of reserves established for this business: \$
 7.4 Identify where the reserves are reported in the blank:
8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [] No [X]
 8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: \$
 8.2 State the amount of reserves established for this business: \$
 8.3 Identify where the reserves are reported in the blank:
9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [] No [X]
 9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: \$
 9.2 State the amount of reserves established for this business: \$
 9.3 Identify where the reserves are reported in the blank:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
NONE			
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	421,218,161			666,780	188,559	420,362,822
2. Deposits received during the year	80,000,000					80,000,000
3. Investment earnings credited to the account	28,180			28,180		
4. Other net change in reserves	(53,131)			(116,962)	160,129	(96,298)
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	151,148			151,148		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	501,042,062			426,850	348,688	500,266,524
10. Reinsurance balance at the beginning of the year	701,873			(666,780)	1,293,532	75,121
11. Net change in reinsurance assumed	(716,282)				(638,372)	(77,910)
12. Net change in reinsurance ceded	(916,901)			(239,930)	(623,607)	(53,364)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	902,492			(426,850)	1,278,767	50,575
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	501,944,554				1,627,455	500,317,099

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct											
1.2 Reinsurance assumed											
1.3 Reinsurance ceded											
1.4 Net											
2. In course of settlement:											
2.1 Resisted	3,211,008		3,211,008								
2.11 Direct											
2.12 Reinsurance assumed											
2.13 Reinsurance ceded											
2.14 Net	3,211,008		(b) 3,211,008	(b)		(b)	(b)				
2.2 Other	51,464,411		51,444,656	19,755							
2.21 Direct											
2.22 Reinsurance assumed	19,396,143		19,396,143								
2.23 Reinsurance ceded	43,210,138		43,190,382	19,755							
2.24 Net	27,650,417		(b) 27,650,417	(b)		(b)	(b)		(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	14,261,044		14,261,044								
3.2 Reinsurance assumed	5,303,454		5,303,454								
3.3 Reinsurance ceded	13,406,605		13,406,605								
3.4 Net	6,157,893		(b) 6,157,893	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS											
4.1 Direct	68,936,464		68,916,708	19,755							
4.2 Reinsurance assumed	24,699,598		24,699,598								
4.3 Reinsurance ceded	56,616,743		56,596,988	19,755							
4.4 Net	37,019,318	(a)	(a) 37,019,318			(a)	(a)				

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ in Column 2, \$ in Column 3 and \$ in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ Individual Annuities \$, Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ Credit (Group and Individual) Accident and Health \$, and Other Accident and Health \$ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	341,310,039		341,294,964				15,075				
1.2 Reinsurance assumed	141,352,744		140,432,580				920,164				
1.3 Reinsurance ceded	314,632,599		314,632,599								
1.4 Net	(d) 168,030,184		167,094,945				935,239				
2. Liability December 31, current year from Part 1:											
2.1 Direct	68,936,464		68,916,708	19,755							
2.2 Reinsurance assumed	24,699,598		24,699,598								
2.3 Reinsurance ceded	56,616,743		56,596,988	19,755							
2.4 Net	37,019,318		37,019,318								
3. Amounts recoverable from reinsurers December 31, current year	57,337,967		57,337,967								
4. Liability December 31, prior year:											
4.1 Direct	83,276,861		83,253,426	23,435							
4.2 Reinsurance assumed	28,351,805		28,351,805								
4.3 Reinsurance ceded	67,398,371		67,374,936	23,435							
4.4 Net	44,230,295		44,230,295								
5. Amounts recoverable from reinsurers December 31, prior year	27,902,367		27,902,367								
6. Incurred Benefits											
6.1 Direct	326,969,641		326,958,246	(3,680)			15,075				
6.2 Reinsurance assumed	137,700,537		136,780,373				920,164				
6.3 Reinsurance ceded	333,286,571		333,290,251	(3,680)							
6.4 Net	131,383,606		130,448,368				935,239				

- (a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1, and \$ in Line 6.4.
- (b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$14,245 in Line 1.4.
\$ in Line 6.1, and \$14,245 in Line 6.4.
- (c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1, and \$ in Line 6.4.
- (d) Includes \$ premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans	2,353,622	2,138,064	(215,558)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	270	270	
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	2,353,892	2,138,334	(215,558)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	9,714,534	34,991,631	25,277,097
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts	8,564,881	8,564,881	
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset		2,361,207	2,361,207
19. Guaranty funds receivable or on deposit			
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	9,808,442	8,409,928	(1,398,514)
25. Aggregate write-ins for other than invested assets	405,306	532,909	127,603
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,847,055	56,998,890	26,151,835
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	30,847,055	56,998,890	26,151,835
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Miscellaneous Accounts Receivable	146,796	217,788	70,992
2502. Prepaid Expenses	258,510	315,121	56,611
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	405,306	532,909	127,603

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$415,074 for the period ended December 31, 2019 and decreased by \$19,604,267 for the period ended December 31, 2018, respectively and the Company's statutory surplus decreased by \$262,736,538 and increased by \$31,139,750 as of December 31, 2019 and December 31, 2018, 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 #	2019	2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 48,893,029	\$ 23,280,242
(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	(415,074)	(19,604,267)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 49,308,103	\$ 42,884,509
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 736,267,906	\$ 765,617,186
(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	(262,736,538)	31,139,750
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 999,004,444	\$ 734,477,436

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.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

Notes to the Financial Statements

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

- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities, a Replacement of SSAP No. 88*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, *Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations*, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Certain derivatives are carried at amortized cost as described above in Note 1. A. All other derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health contracts.
- (12) The minimum threshold for asset expenditure is set at \$20,000 for an individual item or a group of related assets.
- (13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

During the 2018 audit, corrections were made to 2018 and prior period balances resulting in a \$3,983,781 increase in Renewal Premiums, a \$6,692,193 increase in Renewal Premiums Due and Uncollected, a \$789,567 increase in Deferred Renewal Premium, a \$1,224,602 decrease in Policy Loans, a \$326,064 decrease in Surrenders, and a \$4,622,581 decrease in Reserves. This resulted in taxes being overstated by \$1,111,382. In accordance with SSAP No. 3 - Accounting Changes and Corrections of Errors, the net of tax impact of these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus of \$4,180,912 for the year ended December 31, 2019.

3. Business Combinations and Goodwill

- A. Statutory Purchase Method - Not Applicable
- B. Statutory Merger - Not Applicable
- C. Assumption Reinsurance - Not Applicable
- D. Impairment Loss - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) The maximum and minimum lending rates for mortgage loans during 2019 were 4.10% and 3.75%.
 - (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 75.0%.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

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Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

Notes to the Financial Statements

5. Investments (Continued)

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

	Farm	Residential		Commerical		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$	\$	\$ 1,070,109,453	\$	\$ 1,070,109,453
(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	\$	\$	\$	\$	\$ 951,482,635	\$	\$ 951,482,635
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$

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

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

(7) Allowance for credit losses - None

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

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

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

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Notes to the Financial Statements

5. Investments (Continued)

D. Loan-Backed Securities

- (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company did not recognize any OTTI charges on loan-backed securities as of December 31, 2019, and December 31, 2018, respectively.
- (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None
- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ (4,124,730)
2. 12 months or longer	\$ (4,369,859)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 100,388,560
2. 12 months or longer	\$ 114,054,058

- (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 3) 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

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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							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....	\$.....%%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	30,001,000				30,001,000	26,801,000	3,200,000		30,001,000	0.296	0.297
j. On deposit with states	4,060,975				4,060,975	4,047,825	13,150		4,060,975	0.040	0.040
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	764,522,867				764,522,867	708,478,928	56,043,939		764,522,867	7.548	7.569
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	\$ 798,584,842	\$	\$	\$	\$ 798,584,842	\$ 739,327,753	\$ 59,257,089	\$	\$ 798,584,842	7.884%	7.907%

(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

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Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

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	\$ 377,198,390	\$ 377,198,390	3.724%	3.735%
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$ 377,198,390	\$ 377,198,390	3.724%	3.735%
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%

	(1)	(2)
	Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 377,198,390	4.053%
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	
	2019	2018	2019	2018	2019	2018
(1) Bonds - amortized cost	3		\$ 25,463,937	\$	\$ 25,583,999	\$
(2) LB & SS - amortized cost		1		6,780,156		6,474,086
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value	1		14,681,892		14,681,892	
(5) Total (1+2+3+4)	4	1	\$ 40,145,829	\$ 6,780,156	\$ 40,265,891	\$ 6,474,086

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	8	
(2) Aggregate Amount of Investment Income	\$ 16,395,500	\$

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 December 31, 2019, and December 31, 2018, 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 did not have any impairments in joint ventures, partnerships, or limited liability companies as of December 31, 2019, and December 31, 2018, respectively.

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Notes to the Financial Statements

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of December 31, 2019, and December 31, 2018, respectively.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total carrying values of derivative assets were \$124,000,031 and \$127,102,792 as of December 31, 2019 and December 31, 2018, respectively.
- (3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the option expiration date.
- (4) Derivative Contracts with Financing Premiums - Not Applicable
- (5) Net Gain or Loss Recognized - Not Applicable
- (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable
- (7) During Q4, 2019, the Company has designated an interest rate swap 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 year ended December 31, 2019, the interest rate swap was recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the swap 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 2020 and is expected to affect earnings until 2050. There were no securities purchased for the year ended December 31, 2019.
- (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

A. Components of the Net Deferred Tax Asset/(Liability)

- (1) Change between years by tax character

	2019			2018			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	\$ 180,527,365	\$	\$ 180,527,365	\$ 202,441,793	\$	\$ 202,441,793	\$ (21,914,428)	\$	\$ (21,914,428)
(b) Statutory valuation allowance adjustments	.....	.....	.....	.....	.....	.....	.....	.....	.....
(c) Adjusted gross deferred tax assets (1a - 1b)	180,527,365	.....	180,527,365	202,441,793	.....	202,441,793	(21,914,428)	.....	(21,914,428)
(d) Deferred tax assets nonadmitted	.....	.....	.....	2,361,207	.....	2,361,207	(2,361,207)	.....	(2,361,207)
(e) Subtotal net admitted deferred tax asset (1c - 1d)	\$ 180,527,365	\$	\$ 180,527,365	\$ 200,080,586	\$	\$ 200,080,586	\$ (19,553,221)	\$	\$ (19,553,221)
(f) Deferred tax liabilities	118,774,734	17,255,286	136,030,020	90,478,321	9,739,155	100,217,476	28,296,413	7,516,131	35,812,544
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 61,752,631	\$ (17,255,286)	\$ 44,497,345	\$ 109,602,265	\$ (9,739,155)	\$ 99,863,110	\$ (47,849,634)	\$ (7,516,131)	\$ (55,365,765)

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies. There were no tax planning strategies used related to reinsurance.

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Notes to the Financial Statements

9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

	2019			2018			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$	\$	\$	\$	\$	\$	\$	\$	\$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	63,707,864		63,707,864	99,863,112		99,863,112	(36,155,248)		(36,155,248)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	63,707,864		63,707,864	110,429,578		110,429,578	(46,721,714)		(46,721,714)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	111,609,773	XXX	XXX	99,863,111	XXX	XXX	11,746,662
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	116,819,501		116,819,501	100,217,476		100,217,476	16,602,025		16,602,025
(d) Deferred tax assets admitted as the result of application of SSAP No. 101									
Total (2(a) + 2(b) + 2(c))	\$ 180,527,365	\$	\$ 180,527,365	\$ 200,080,588	\$	\$ 200,080,588	\$ (19,553,223)	\$	\$ (19,553,223)

(3) Ratio used as basis of admissibility

	2019	2018
(a) Ratio percentage used to determine recovery period and threshold limitation amount	765.600%	756.800%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 744,065,155	\$ 665,754,072

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

	2019		2018		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	\$ 180,527,365	\$	\$ 202,441,793	\$	\$ (21,914,428)	\$
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$ 180,527,365	\$	\$ 200,080,586	\$	\$ (19,553,221)	\$
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? No

B. Regarding Deferred Tax Liabilities That Are Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major Components of Current Income Taxes Incurred

	(1)	(2)	(3)
	2019	2018	Change (1-2)
Current income taxes incurred consist of the following major components:			
1. Current Income Tax			
(a) Federal	\$ (46,471,170)	\$ (81,124,105)	\$ 34,652,935
(b) Foreign			
(c) Subtotal	\$ (46,471,170)	\$ (81,124,105)	\$ 34,652,935
(d) Federal income tax on net capital gains	2,879,109	9,672,032	(6,792,923)
(e) Utilization of capital loss carry-forwards			
(f) Other			
(g) Federal and foreign income taxes incurred	\$ (43,592,061)	\$ (71,452,073)	\$ 27,860,012

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Notes to the Financial Statements

9. Income Taxes (Continued)

	(1) 2019	(2) 2018	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
2. Deferred Tax Assets			
(a) Ordinary			
(1) Discounting of unpaid losses	\$	\$	\$
(2) Unearned premium reserve	.....	.....	.....
(3) Policyholder reserves	20,848,421	20,726,420	122,001
(4) Investments	51,438,566	.....	51,438,566
(5) Deferred acquisition costs	77,540,097	79,151,207	(1,611,110)
(6) Policyholder dividends accrual	.....	.....	.....
(7) Fixed assets	.....	.....	.....
(8) Compensation and benefits accrual	.....	.....	.....
(9) Pension accrual	1,412,944	1,395,333	17,611
(10) Receivables - nonadmitted	6,477,882	11,473,914	(4,996,032)
(11) Net operating loss carry-forward	.....	68,009,840	(68,009,840)
(12) Tax credit carry-forward	.....	151,000	(151,000)
(13) Other (including items less than 5% of total ordinary tax assets)	22,809,455	21,534,079	1,275,376
(99) Subtotal	\$ 180,527,365	\$ 202,441,793	\$ (21,914,428)
(b) Statutory valuation allowance adjustment	.....	.....	.....
(c) Nonadmitted	.....	2,361,207	(2,361,207)
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$ 180,527,365	\$ 200,080,586	\$ (19,553,221)
(e) Capital			
(1) Investments	\$	\$	\$
(2) Net capital loss carry-forward	.....	.....	.....
(3) Real estate	.....	.....	.....
(4) Other (including items <5% of total capital tax assets)	.....	.....	.....
(99) Subtotal	\$	\$	\$
(f) Statutory valuation allowance adjustment	.....	.....	.....
(g) Nonadmitted	.....	.....	.....
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	.....	.....	.....
(i) Admitted deferred tax assets (2d + 2h)	\$ 180,527,365	\$ 200,080,586	\$ (19,553,221)

	(1) 2019	(2) 2018	(3) Change (1-2)
Current income taxes incurred consist of the following major components:			
3. Deferred Tax Liabilities			
(a) Ordinary			
(1) Investments	\$ 76,974,801	\$ 73,487,594	\$ 3,487,207
(2) Fixed assets	.....	.....	.....
(3) Deferred and uncollected premium	8,925,551	12,886,202	(3,960,651)
(4) Policyholder reserves	973,837	921,921	51,916
(5) Other (including items <5% of total ordinary tax liabilities)	31,900,545	3,182,604	28,717,941
(99) Subtotal	\$ 118,774,734	\$ 90,478,321	\$ 28,296,413
(b) Capital			
(1) Investments	\$ 17,255,286	\$ 9,739,155	\$ 7,516,131
(2) Real estate	.....	.....	.....
(3) Other (including items <5% of total capital tax liabilities)	.....	.....	.....
(99) Subtotal	\$ 17,255,286	\$ 9,739,155	\$ 7,516,131
(c) Deferred tax liabilities (3a99 + 3b99)	\$ 136,030,020	\$ 100,217,476	\$ 35,812,544
4. Net deferred tax assets/liabilities (2i - 3c)	\$ 44,497,345	\$ 99,863,110	\$ (55,365,765)

The change in net deferred taxes is comprised of the following (this analysis is exclusive of the tax effect of unrealized capital gain (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	12/31/2019	12/31/2018	Change
Adjusted gross deferred tax assets	180,527,365	202,441,793	(21,914,428)
Total deferred tax liabilities	(136,030,021)	(100,217,476)	(35,812,545)
Net deferred tax assets (liabilities)	44,497,344	102,224,317	(57,726,973)
Tax effect of unrealized gains (losses)	2	(3,260,184)
Change in net deferred income tax	(60,987,157)

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D. Among the More Significant Book to Tax Adjustments

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

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Notes to the Financial Statements

9. Income Taxes (Continued)

	2019	Effective Tax Rate
Provision computed at statutory rate	\$ 1,991,196	21.000%
IMR	9,853,876	103.923
Other Permanent Adjustments	(707,638)	-7.463
Non-Admitted Assets	4,996,032	52.690
Prior Year True-Up	258,189	2.723
Ceding Commission	588,097	6.202
Adjustment related to investments	415,346	4.380
Total	\$ 17,395,098	183.456%

	2019	Effective Tax Rate
Federal and foreign income taxes incurred	\$ (46,471,170)	-490.105%
Realized capital gains (losses) tax	2,879,109	30.364
Change in net deferred income taxes	60,987,157	643.197
Total statutory income taxes	\$ 17,395,096	183.456%

E. Operating Loss and Tax Credit Carryforwards

(1) At December 31, 2019, the Company has no net operating loss carry-forwards, no capital loss carry-forwards or foreign tax credits.

(2) Income tax expense available for recoupment

As a result of recent tax reform (TCJA), the Company can no longer carry back future losses, therefore there are no available taxes for recoupment.

(3) Deposits admitted under IRC Section 6603 - Not Applicable

F. Consolidated Federal Income Tax Return

(1) The Company will file in a consolidated Federal income tax return with its parent, Commonwealth Annuity and Life Insurance Company ("CWA"), Cape Verity I, Inc., Cape Verity II, Inc., Cape verity III, Inc., Gotham Re, Inc., Forethought National Life Insurance Company, Forethought Life Insurance Company, and First Allmerica Financial Life Insurance Company ("FAFLIC") for the period ending December 31, 2019. The Company has a written agreement, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group. The Company has also entered into a supplemental tax sharing agreement with four of its subsidiaries: Cape Verity I, Cape Verity II, Cape Verity III, and Gotham Re, Inc. ("Captive Reinsurance Affiliates"), whereby the Company is obligated to perform all of the Captive Reinsurance Affiliates' tax sharing obligations and is entitled to accept all of the Captive Reinsurance Affiliates' tax sharing benefits. Accordingly, any current taxes payable or receivable of the Captive Reinsurance Affiliates' are reflected by the Company.

(2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the financial statements in anticipation of the results of these audits. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none has been recorded.

G. Federal or Foreign Income Tax Loss Contingencies - Not Applicable

H. Repatriation Transition Tax (RTT) - Not Applicable

I. Alternative Minimum Tax (AMT) Credit - Not Applicable

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

A. Nature of Relationships

The Company is organized as a stock life insurance company. The Company is a wholly-owned direct subsidiary of Commonwealth Annuity & Life Insurance Company, a Massachusetts company, which is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited (GAFG), a Bermuda company.

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

The Goldman Sachs Group, Inc. ("Goldman Sachs") owns a total of approximately 21% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 9.9%, own the remaining approximately 79% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,438,831, and a market value of \$79,436,642, as of December 31, 2019. The Purchase of these securities constituted arms-length transactions.

See 21. C for additional disclosures.

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

During 2019, bonds and cash with an aggregate value of \$507,794,529 were transferred between the Company and Forethought Life Insurance Company ("FLIC"). The sales and consideration of securities between the Company and FLIC was at its fair value on the transaction date.

During 2019, bonds and cash with an aggregate value of \$315,488,377 were transferred between the Company and Commonwealth Annuity Life Insurance Company ("CWA"). The sales and consideration of securities between the Company and CWA was at its fair value on the transaction date.

During 2019, cash of \$100,000,000 was transferred between the Company and Commonwealth Annuity Life Insurance Company ("CWA") as a capital contribution.

C. Change in Terms of Intercompany Arrangements

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Notes to the Financial Statements

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

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

On April 1, 2019 a subsidiary of the Company, Cape Verity II, was recaptured and that business was retroceded to a different subsidiary, Cape Verity III. This activity resulted in a capital decrease of (\$46,019,028). Cape Verity II, was subsequently dissolved on June 26, 2019.

D. Amounts Due to or From Related Parties

As of December 31, 2019, and December 31, 2018, respectively, the Company reported \$0 and \$2,342,232 receivable from affiliates and \$7,971,947 and \$0 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of \$2,252,694 and \$1,164,522 at December 31, 2019, and December 31, 2018, respectively.

E. Guarantees or Contingencies - Not Applicable

F. Management, Service Contracts, Cost Sharing Arrangements

Under the ownership of Commonwealth Annuity the Company has entered into shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$6,203,308 and \$5,155,139 payable at December 31, 2019 and December 31, 2018, respectively.

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company

The Company does not own any shares of its parent, Commonwealth Annuity, nor does it own any shares of its ultimate parent GAFC.

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

(1) A description of the accounting practice, with a statement that the practice differs from the NAIC statutory accounting practices and procedures

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

(2) The monetary effect on net income and surplus

	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*
SCA Entity (Investments in Insurance SCA Entities)				
CAPE VERITY I	\$	\$ 577,691,725	\$ 112,240,372	\$ (465,451,353)
CAPE VERITY III	\$	\$ 1,264,036,341	\$ 257,335,355	\$ (1,006,700,986)
GOTHAM	\$	\$ 165,357,198	\$ 38,547,055	\$ (126,810,143)

* 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. On December 30, 2019 The Company closed on a \$17,500,000 intercompany loan from Global Atlantic Re Limited. The loan was subsequently paid off on January 10, 2020.

On December 30, 2019 The Company closed on a \$32,500,000 intercompany loan from Global Atlantic Assurance Limited. The loan was subsequently paid off on January 10, 2020.

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Notes to the Financial Statements

11. Debt (Continued)

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") 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 \$697,000,000. 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	10,001,000	10,001,000	
(c) Activity stock	20,000,000	20,000,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 30,001,000	\$ 30,001,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 697,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,001,000	10,001,000	
(c) Activity stock	16,800,000	16,800,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	\$ 26,801,000	\$ 26,801,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		

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

Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	Eligible for Redemption			
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 10,001,000	\$ 10,001,000	\$	\$	\$	\$

(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)	\$ 811,254,849	\$ 764,522,867	\$ 500,000,000
2. Current year general account total collateral pledged	\$ 811,254,849	\$ 764,522,867	\$ 500,000,000
3. Current year separate accounts total collateral pledged	\$	\$	\$
4. Prior year total general and separate accounts total collateral pledged	\$ 780,689,177	\$ 772,679,575	\$ 420,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 837,839,674	\$ 779,378,483	\$ 500,000,000
2. Current year general account maximum collateral pledged	\$ 837,839,674	\$ 779,378,483	\$ 500,000,000
3. Current year separate accounts maximum collateral pledged	\$	\$	\$
4. Prior year total general and separate accounts maximum collateral pledged	\$ 780,689,177	\$ 772,679,575	\$ 420,000,000

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Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

Notes to the Financial Statements

11. Debt (Continued)

(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.....	500,000,000	500,000,000		\$.....
(c) Other.....				XXX
(d) Aggregate total (a+b+c)	<u>\$ 500,000,000</u>	<u>\$ 500,000,000</u>	<u>\$.....</u>	<u>\$.....</u>
2. Prior Year-end				
(a) Debt.....	\$.....	\$.....	\$.....	XXX
(b) Funding agreements.....	420,000,000	420,000,000		\$.....
(c) Other.....				XXX
(d) Aggregate total (a+b+c)	<u>\$ 420,000,000</u>	<u>\$ 420,000,000</u>	<u>\$.....</u>	<u>\$.....</u>

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt.....	\$.....	\$.....	\$.....
2. Funding agreements.....	500,000,000	500,000,000	
3. Other.....			
4. Aggregate total (Lines 1+2+3)	<u>\$ 500,000,000</u>	<u>\$ 500,000,000</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

The company has nonqualified defined benefit pension plans for certain agents. The measurement date for all defined benefit plans is December 31, 2019. The Company had nonqualified supplemented defined benefit pension plans (SERP) to provide retirement benefits to certain agents.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2019 and December 31, 2018.

(1) Change in benefit obligation

(a) Pension benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year.....	\$.....	\$.....	\$ 7,766,042	\$ 8,355,059
2. Service cost.....			52,404	129,765
3. Interest cost.....			306,134	283,946
4. Contribution by plan participants.....				
5. Actuarial gain (loss).....			949,211	(963,982)
6. Foreign currency exchange rate changes.....				
7. Benefits paid.....			119,273	38,746
8. Plan amendments.....				
9. Business combinations, divestitures, curtailments, settlements and special termination benefits.....				
10. Benefit obligation at end of year	<u>\$.....</u>	<u>\$.....</u>	<u>\$ 8,954,518</u>	<u>\$ 7,766,042</u>

(b) Postretirement benefits - Not Applicable

(c) Special or contractual benefits per SSAP No. 11 - Not Applicable

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Notes to the Financial Statements

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

(2) Change in plan assets

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP 11	
	2019	2018	2019	2018	2019	2018
a. Fair value of plan assets at beginning of year	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
b. Actual return on plan assets						
c. Foreign currency exchange rate changes						
d. Reporting entity contribution	119,273	38,746				
e. Plan participants' contributions						
f. Benefits paid	119,273	38,746				
g. Business combinations, divestitures and settlements						
h. Fair value of plan assets at end of year	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(3) Funded status

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Components				
1. Prepaid benefit costs	\$ -	\$ -	\$ -	\$ -
2. Overfunded plan assets				
3. Accrued benefit costs	8,595,758	8,365,251		
4. Liability for pension benefits	358,760	(599,209)		
b. Assets and liabilities recognized				
1. Assets (nonadmitted)	\$ -	\$ -	\$ -	\$ -
2. Liabilities recognized	8,954,518	7,766,042		
c. Unrecognized liabilities	\$ -	\$ -	\$ -	\$ -

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP 11	
	2019	2018	2019	2018	2019	2018
a. Service cost	\$ 52,404	\$ 129,765	\$ -	\$ -	\$ -	\$ -
b. Interest cost	306,134	283,946				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses	(8,758)					
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	\$ 349,780	\$ 413,711	\$ -	\$ -	\$ -	\$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Items not yet recognized as a component of net periodic cost - prior year	\$ 599,209	\$ 2,769,077	\$ -	\$ -
b. Net transition asset or obligation recognized				
c. Net prior service cost or credit arising during the period				
d. Net prior service cost or credit recognized		(3,133,850)		
e. Net gain and loss arising during the period		(949,211)	963,982	
f. Net gain and loss recognized		(8,757)		
g. Items not yet recognized as a component of net periodic cost - current year	\$ (358,759)	\$ 599,209	\$ -	\$ -

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Net transition asset or obligation	\$ -	\$ -	\$ -	\$ -
b. Net prior service cost or credit				
c. Net recognized gains and losses	(358,760)	599,209		

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Notes to the Financial Statements

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

(7) Weighted-average assumptions used to determine net periodic benefit cost

Weighted-average assumptions used to determine net periodic benefit cost as of Dec. 31:	2019	2018
a. Weighted-average discount rate	4.110%	3.490%
b. Expected long-term rate of return on plan assets	%	%
c. Rate of compensation increase	5.000%	5.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%
Weighted-average assumptions used to determine projected benefit obligations as of Dec. 31:	2019	2018
e. Weighted-average discount rate	3.050%	4.110%
f. Rate of compensation increase	5.000%	5.000%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was \$8,944,564 for the current year and \$7,660,871 for the prior year.

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

(10) Estimated future payments, which reflect expected future service, as appropriate

Year	Benefit Amount
a. 2020	\$ 163,381
b. 2021	188,095
c. 2022	216,774
d. 2023	333,609
e. 2024	349,420
f. 2025 through 2029	2,500,463

(11) The Company does not have any regulatory contribution requirements for 2020.

(12) The Company does not have securities included in plan assets, participants covered by insurance contracts or any significant transactions with related parties and the plan.

(13) The Company does not have any alternative method to amortize prior service amounts or net gains and losses.

(14) The Company does not have any substantive commitments used as the basis in the accounting for the benefit obligation.

(15) The Company does not provide special or contractual termination benefits.

(16) The Company did not have any significant changes in the benefit obligation other than SSAP No.102.

(17) The Company does not have accumulated postretirement and pension benefit obligations or plan assets for defined postretirement and pension benefit plans.

(18) The Company has not elected to apply the transition guidance set forth in *SSAP No. 102—Pensions and SSAP No. 92—Postretirement Benefits Other Than Pensions*.

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

The Company sponsors certain non-qualified defined contribution pension plans covering career distribution system agents for Athene. The liability for these pension plans was \$26,984,823 and \$24,381,397 at December 31, 2019 and 2018, respectively. Expenses continue to accrue under the plans, with \$160,000 and \$207,904 recognized for the years ended December 31, 2019 and 2018, respectively.

Additionally, the Company sponsors other non-qualified defined contribution plan for agents that are now closed and in payout status. The periodic payments to agents are fixed in amount and the payment terms are either term certain or life contingent. The Company recognized a liability of \$22,250,154 and \$25,331,087 at December 31, 2019 and 2018, respectively, for these obligations.

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor matching contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through December 31, 2019 and December 31, 2018 was \$1,259,946 and \$1,148,026, 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, Shareholders' Dividend Restrictions and Quasi-Reorganizations

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

2. The Company has no preferred stock authorized.

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Notes to the Financial Statements

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

3. 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.
4. No dividends were paid during the quarter.
5. Within the limitations presented in item (3), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
6. The unassigned surplus is held for the benefit of the Company's shareholder.
7. There were no unpaid advances to surplus.
8. Stock Held for Special Purposes
No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
9. There were no changes in balances of special surplus.
10. Unassigned funds (surplus)
The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$78,446,649 and \$199,494,710 at December 31, 2019 and December 31, 2018, respectively.
11. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
12. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
13. 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 December 31, 2019 commitments to make additional investments to joint ventures, LLCs and partnerships total \$20,825,082.

- (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 and its affiliates to the platform of one of our third-party service providers DXC (the "Conversion"), Global Atlantic expects to incur a variety of litigation-related costs. For example, the Company received formal and informal inquiries from state regulators concerning policyholder complaints and possible violations of state and insurance laws, which may result in fines, monetary settlements or proceedings. On June 13, 2018, the Company received notice of a regulatory matter from the California Department of Insurance regarding the administration issues relating to certain California life insurance policies reinsured by the Company which are administered by DXC.

The Company has also been named in several lawsuits involving Conversion-related issues and may face additional claims in the future. Accordia is a defendant in a putative policyholder class action, Clapp, et al. v. Accordia Life and Annuity Company, et al., in the Central District of Illinois, and until recently, was 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 have 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. Under the settlement we will provide policyholder remediation, including a claim review process with third party review upon request of a policyholder. The settlement remains subject to final approval by the court.

An independent life insurance producer has also filed a class action complaint in the Southern District of Iowa against GAFG, Accordia, and DXC. The plaintiff seeks to represent a class of Accordia independent producers whom he claims were harmed by, and unable to receive renewal commissions due to, the Conversion. The Company denies that any agent has been or will ultimately be injured as a result of the allegations in the complaint, notwithstanding this, the Company has an agreement in principle to resolve the matter and is working with DXC and plaintiffs on a Memorandum of Understanding as the first step toward documenting a settlement.

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$34,517,690 and \$37,178,850 at December 31, 2019 and December 31, 2018, respectively.

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Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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 \$381,095,725 as of December 31, 2019. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$377,198,390 from counterparties as of December 31, 2019. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfers and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$	\$	\$ 38,338,105	\$	\$ 38,338,105
DERIVATIVE ASSETS	12,526,854	3,381,061			15,907,915
Total assets at fair value/NAV	\$ 12,526,854	\$ 3,381,061	\$ 38,338,105	\$	\$ 54,246,020
b. Liabilities at fair value					
DERIVATIVE COLLATERAL	\$ 377,197,868	\$	\$	\$	\$ 377,197,868
DERIVATIVE LIABILITIES	6,847,738				6,847,738
Total liabilities at fair value	\$ 384,045,606	\$	\$	\$	\$ 384,045,606

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

Description	Ending balance as of 12/31/2018	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 12/31/2019
a. Assets										
COMMON STOCK	\$ 53,718,036	\$	\$ (917,106)	\$	\$	\$	\$	\$ (14,462,825)	\$	\$ 38,338,105
Total assets	\$ 53,718,036	\$	\$ (917,106)	\$	\$	\$	\$	\$ (14,462,825)	\$	\$ 38,338,105
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 December 31, 2019.

(4) The Company primarily owns common stock in one private entity with a carrying value of \$38,338,105, including unrealized gains of \$5,426,772. The valuation of the position is derived using the most recent equity raise level.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

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Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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	\$ 6,858,117,545	\$ 6,321,882,645	\$ 1,806,902	\$ 5,276,725,715	\$ 1,579,584,928		
CML	1,125,370,603	1,070,109,453	-	1,125,370,603	-		
OIA	212,060,202	212,060,202	-	147,054,401	65,005,801		
INVESTMENT IN LLC	112,553,780	112,553,780	-	112,553,780	-		
PREFERRED STOCK	14,681,892	14,681,892	-	-	14,681,892		
COMMON STOCK	68,339,105	68,339,105	-	30,001,000	38,338,105		
INVESTMENT IN SUB	408,122,782	408,122,782	-	408,122,782	-		
SHORT-TERM INVESTMENTS	-	-	-	-	-		
CASH AND EQUIVALENTS	825,313,793	825,313,793	825,313,793	-	-		
DERIVATIVES	393,622,579	130,847,769	12,526,854	381,095,725	-		
TOTAL ASSETS	10,018,182,281	9,163,911,421	839,647,549	7,480,924,006	1,697,610,726		
DERIVATIVE LIABILITIES	8,854,290	6,847,738	6,847,738	2,006,552	-		
TOTAL LIABILITIES	8,854,290	6,847,738	6,847,738	2,006,552	-		

D. Not Practicable to Estimate Fair Value - None

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

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of \$4,060,975 and \$4,047,825 at December 31, 2019 and December 31, 2018, respectively, were on deposit with government authorities or trustees as required by law.

The Company is currently undergoing a conversion to a new life insurance administration system. As part of this conversion certain life insurance policies are temporarily restricted at December 31, 2019 resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

The Company's largest single life insurance policy face value as of December 31, 2019 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2019 or December 31, 2018

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

F. Subprime-Mortgage-Related Risk Exposure

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

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

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 5,481,950	\$ 5,403,891	\$ 5,468,377	
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	\$ 5,481,950	\$ 5,403,891	\$ 5,468,377	

(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

The Company owned a security with a book value of \$25,459,656 as of December 31, 2018 which was sold during 2019 for a realized gain of \$1,061,559.

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Notes to the Financial Statements

21. Other Items (Continued)

- 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 February 21, 2020.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X)

- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)

- (2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$ –

- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes () No (X)

B. Uncollectible Reinsurance - Not Applicable

C. Commutation of Ceded Reinsurance - Not Applicable

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - Not Applicable

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - Not Applicable

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - Not Applicable

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - Not Applicable

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended December 31, 2019, the Company's assumed participating policies were approximately 1.9% 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 December 31, 2019 and the year ended December 31, 2018 was \$4,834,882 and \$4,744,780, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

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Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Section G, line 2.
2. Mean reserves for substandard traditional life product types are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.
3. As of December 31, 2019, the Company had \$3,584,350,142 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled \$5,960,684 at December 31, 2019, and are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
4. The tabular interest at December 31, 2019, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.
5. The tabular interest on funds not involving life contingencies is calculated as the product of the mean fund balance and the average valuation interest rate.
6. Details for Other Changes

There are no significant "Other Increases (net)" under Page 7, Line 7 or Exhibit 7, Line 4, as of December 31, 2019.

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

A. Individual Annuities

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$%
b. At book value less current surrender charge of 5% or more	.....	.....	.....	.....	.....
c. At fair value	.....	.....	.....	.....	.....
d. Total with market value adjustment or at fair value (total of a through c)	.....	.....	.....	.....	.....
e. At book value without adjustment (minimal or no charge or adjustment)	2,788,200	.....	.....	2,788,200	92.140
(2) Not subject to discretionary withdrawal	237,833	.....	.....	237,833	7.860
(3) Total (gross: direct + assumed)	3,026,033	.....	.....	3,026,033	100.000%
(4) Reinsurance ceded	3,026,033	.....	.....	3,026,033	.....
(5) Total (net) (3 - 4)	\$ -	\$ .....	\$ .....	\$ -	.....
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ .....	\$ .....	\$ .....	\$ .....	.....

B. Group Annuities - None

C. Deposit-Type Contracts (no life contingencies)

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal					
a. With market value adjustment	\$	\$	\$	\$%
b. At book value less current surrender charge of 5% or more	.....	.....	.....	.....	.....
c. At fair value	.....	.....	.....	.....	.....
d. Total with market value adjustment or at fair value (total of a through c)	.....	.....	.....	.....	.....
e. At book value without adjustment (minimal or no charge or adjustment)	.....	.....	.....	.....	.....
(2) Not subject to discretionary withdrawal	502,371,404	.....	.....	502,371,404	100.000
(3) Total (gross: direct + assumed)	502,371,404	.....	.....	502,371,404	100.000%
(4) Reinsurance ceded	426,850	.....	.....	426,850	.....
(5) Total (net) (3 - 4)	\$ 501,944,554	\$	\$	\$ 501,944,554	.....
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$	\$	\$	\$

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Notes to the Financial Statements

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

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

	Amount
Life & Accident & Health Annual Statement	
(1) Exhibit 5, annuities, total (net)	\$
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	\$
(3) Exhibit of Deposit-type Contracts, Line 14, Column 1	501,944,554
(4) Subtotal	501,944,554
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	\$
(6) Exhibit 3, Line 0399999, Column 2	\$
(7) Policyholder dividend and coupon accumulations	\$
(8) Policyholder premiums	\$
(9) Guaranteed interest contracts	\$
(10) Other contract deposit funds	\$
(11) Subtotal	\$
(12) Combined total	<u>\$ 501,944,554</u>

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	General Account			Separate Account – Guaranteed and Nonguaranteed		
	Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A. Subject to discretionary withdrawal, surrender values, or policy loans:						
(1) Term Policies with Cash Value	\$ 2,224,818	\$ 778,067,105	\$ 898,893,366	\$	\$	\$
(2) Universal Life	1,063,337,954	1,050,265,337	1,021,579,593	\$	\$	\$
(3) Universal Life with Secondary Guarantees	103,932,795	91,355,929	319,552,992	\$	\$	\$
(4) Indexed Universal Life	3,229,709,968	2,906,137,665	2,630,132,270	\$	\$	\$
(5) Indexed Universal Life with Secondary Guarantees	2,549,142,722	2,340,877,173	5,367,513,143	\$	\$	\$
(6) Indexed Life	\$	\$	\$	\$	\$	\$
(7) Other Permanent Cash Value Life Insurance	\$	\$	\$	\$	\$	\$
(8) Variable Life	\$	\$	\$	\$	\$	\$
(9) Variable Universal Life	\$	\$	\$	\$	\$	\$
(10) Miscellaneous Reserves	\$	\$	\$	\$	\$	\$
B. Not subject to discretionary withdrawal or no cash values						
(1) Term Policies without Cash Value	XXX	XXX	299,611,725	XXX	XXX	XXX
(2) Accidental Death Benefits	XXX	XXX	192,205	XXX	XXX	XXX
(3) Disability - Active Lives	XXX	XXX	7,789,276	XXX	XXX	XXX
(4) Disability - Disabled Lives	XXX	XXX	15,307,496	XXX	XXX	XXX
(5) Miscellaneous Reserves	XXX	XXX	708,869,920	XXX	XXX	XXX
C. Total (gross: direct + assumed)	\$ 6,948,348,257	\$ 7,166,703,209	\$ 11,269,441,986	\$	\$	\$
D. Reinsurance Ceded	2,574,623,911	2,893,030,707	6,864,554,329	\$	\$	\$
E. Total (net) (C) - (D)	<u>\$ 4,373,724,346</u>	<u>\$ 4,273,672,502</u>	<u>\$ 4,404,887,657</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

	<u>Amount</u>
F.	
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 3,936,669,645
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	102,588
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	6,172,262
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	11,725,864
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	450,217,298
(6) Subtotal	<u>\$ 4,404,887,657</u>
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	
(11) Combined Total ((6) and (10))	<u>\$ 4,404,887,657</u>

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

<u>Type</u>	<u>Gross</u>	<u>Net of Loading</u>
(1) Industrial	\$	\$
(2) Ordinary new business	412,316	–
(3) Ordinary renewal	40,316,134	42,471,897
(4) Credit life		
(5) Group life	34,072	30,729
(6) Group annuity		
(7) Totals	<u>\$ 40,762,522</u>	<u>\$ 42,502,626</u>

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 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 No
If yes, complete Schedule Y, Parts 1, 1A and 2
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? Yes No N/A
- 1.3 State Regulating? Iowa
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes No
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 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
- 2.2 If yes, date of change:
- 3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2016
- 3.4 By what department or departments?
Iowa Insurance Department
- 3.5 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
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? Yes No
4.12 renewals? Yes No
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? Yes No
4.22 renewals? Yes No
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
If yes, complete and file the merger history data file with the NAIC.
- 5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6.1 Has the 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
- 6.2 If yes, give full information:
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? Yes No
- 7.2 If yes,
7.21 State the percentage of foreign control; 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Bermuda	Corporation

GENERAL INTERROGATORIES

- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No []
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group Inc.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
The Goldman Sachs Group, Inc.	New York, NY	YES	NO	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.	Jersey City, NJ	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	NO	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	NO
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES
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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
PricewaterhouseCoopers, 699 Walnut Street, Des Moines, IA 50310
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? Yes [] No [X]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? Yes [] No [X]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? Yes [X] No [] N/A []
- 10.6 If the response to 10.5 is no or n/a, please explain
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Bryan Nelson, 215 10th Street, Suite 1100, Des Moines, IA 50309, Vice President and Appointed Actuary
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [] No [X]
- 12.11 Name of real estate holding company
- 12.12 Number of parcels involved
- 12.13 Total book/adjusted carrying value \$
- 12.2 If, yes provide explanation:
13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [] No []
- 13.3 Have there been any changes made to any of the trust indentures during the year? Yes [] No []
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? Yes [] No [] N/A []
- 14.1 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.
- 14.11 If the response to 14.1 is No, please explain:
- 14.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? Yes [] No []
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? Yes [] No []
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? Yes [] No []
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? Yes [] No []

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No []
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|--|---|----------|
| | 20.11 To directors or other officers..... | \$ |
| | 20.12 To stockholders not officers..... | \$ |
| | 20.13 Trustees, supreme or grand (Fraternal Only) | \$ |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- | | | |
|--|---|----------|
| | 20.21 To directors or other officers..... | \$ |
| | 20.22 To stockholders not officers..... | \$ |
| | 20.23 Trustees, supreme or grand (Fraternal Only) | \$ |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No []
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- | | | |
|--|---------------------------------|----------|
| | 21.21 Rented from others..... | \$ |
| | 21.22 Borrowed from others..... | \$ |
| | 21.23 Leased from others | \$ |
| | 21.24 Other | \$ |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No []
- 22.2 If answer is yes:
- | | | |
|--|---|----------|
| | 22.21 Amount paid as losses or risk adjustment \$ | |
| | 22.22 Amount paid as expenses | \$ |
| | 22.23 Other amounts paid | \$ |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03)..... Yes [] No []
- 24.02 If no, give full and complete information relating thereto
.....
- 24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
.....
- 24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? Yes [] No [] N/A []
- 24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. \$
- 24.06 If answer to 24.04 is no, report amount of collateral for other programs. \$
- 24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [] No [] N/A []
- 24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [] No [] N/A []
- 24.09 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [] No [] N/A []

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$
24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	\$
24.103 Total payable for securities lending reported on the liability page	\$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03) Yes No

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21 Subject to repurchase agreements	\$
25.22 Subject to reverse repurchase agreements	\$
25.23 Subject to dollar repurchase agreements	\$
25.24 Subject to reverse dollar repurchase agreements	\$
25.25 Placed under option agreements	\$
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	\$
25.27 FHLB Capital Stock	\$ 30,001,000
25.28 On deposit with states	\$ 4,060,975
25.29 On deposit with other regulatory bodies	\$
25.30 Pledged as collateral - excluding collateral pledged to an FHLB	\$
25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$ 764,522,867
25.32 Other	\$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes No

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes No

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41 Special accounting provision of SSAP No. 108	Yes <input type="checkbox"/> No <input type="checkbox"/>
26.42 Permitted accounting practice	Yes <input type="checkbox"/> No <input type="checkbox"/>
26.43 Other accounting guidance	Yes <input type="checkbox"/> No <input type="checkbox"/>

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes No

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes No

27.2 If yes, state the amount thereof at December 31 of the current year. \$

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

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

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

GENERAL INTERROGATORIES

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year?..... Yes [] No []

28.04 If yes, give full and complete information relating thereto:

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

28.05 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	A.....
Hartford Investment Management Company	U.....

28.0597 For those firms/individuals listed in the table for Question 28.05, 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 []

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No []

28.06 For those firms or individuals listed in the table for 28.05 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.	5493000C7DKPYE0MA87		OS.....
106699	Hartford Investment Management Company	FE0BULMG7PY8B4MG7C65		NO.....

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? Yes [] No []

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1	2	3	4
Name of Mutual Fund (from above table)	Name of Significant Holding of the Mutual Fund	Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	6,321,882,645	6,858,117,564	536,234,919
30.2 Preferred stocks	14,681,892	14,681,892	
30.3 Totals	6,336,564,537	6,872,799,456	536,234,919

30.4 Describe the sources or methods utilized in determining the fair values:

Fair values are generally derived using external independent pricing vendors and validated by comparing to broker quotes, recent open market trades and/or internally developed pricing models.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
.....

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

32.2 If no, list exceptions:
.....

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of 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 []

34. 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]

35. 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]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?\$823,858

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
.....	

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any?\$9,574,155

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Carlton Fields P.A.	2,081,397
.....

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....
.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [] No [X]
- 1.2 If yes, indicate premium earned on U.S. business only \$
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? \$
- 1.31 Reason for excluding:
.....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. \$
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. \$
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned \$
- 1.62 Total incurred claims \$
- 1.63 Number of covered lives
- All years prior to most current three years
- 1.64 Total premium earned \$
- 1.65 Total incurred claims \$
- 1.66 Number of covered lives
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned \$
- 1.72 Total incurred claims \$
- 1.73 Number of covered lives
- All years prior to most current three years
- 1.74 Total premium earned \$
- 1.75 Total incurred claims \$
- 1.76 Number of covered lives

2. Health Test:

	1 Current Year	2 Prior Year
2.1 Premium Numerator		
2.2 Premium Denominator	547,686,133	329,784,452
2.3 Premium Ratio (2.1/2.2)	0.000	0.000
2.4 Reserve Numerator		
2.5 Reserve Denominator	3,991,689,676	3,739,181,194
2.6 Reserve Ratio (2.4/2.5)	0.000	0.000

- 3.1 Does this reporting entity have Separate Accounts? Yes [] No [X]
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [] No [] N/A [X]
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? \$
- 3.4 State the authority under which Separate Accounts are maintained:
.....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [] No [X]
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [] No [X]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? \$
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: \$
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
P&C Insurance Company And Location	
.....	
.....	

GENERAL INTERROGATORIES

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

- 5.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$
- 5.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. \$
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? Yes [X] No [] N/A []
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other
Cape Verity I, Inc.	15475	IA.....	1,369,659,939 .....	.....	.....	577,691,725
Cape Verity III, Inc.	15473	IA.....	4,112,925,667 .....	.....	.....	1,264,036,341
Gotham Re, Inc.	15333	VT.....	441,429,815 .....	.....	.....	165,357,198

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written \$ 781,570,618
- 7.2 Total Incurred Claims \$ 131,383,606
- 7.3 Number of Covered Lives

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 8.1 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 []

Life, Accident and Health Companies Only:

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No []
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid \$ 91,295,553
- 9.22 Received \$
- 10.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No [X]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1 \$
- 10.22 Page 4, Line 1 \$
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$ 676,818,899
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash \$
- 12.12 Stock \$
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
- | | 1
Reinsurance
Assumed | 2
Reinsurance
Ceded | 3
Net
Retained |
|---|-----------------------------|---------------------------|----------------------|
| 13.31 Earned premium | | | |
| 13.32 Paid claims | | | |
| 13.33 Claim liability and reserve (beginning of year) | | | |
| 13.34 Claim liability and reserve (end of year) | | | |
| 13.35 Incurred claims | | | |

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 - 99,999	.....	.....
13.43	\$100,000 - 249,999	.....	.....
13.44	\$250,000 - 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? \$

Fraternal Benefit Societies Only:

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [] No []
- 15. How often are meetings of the subordinate branches required to be held?
.....
- 16. How are the subordinate branches represented in the supreme or governing body?
.....
- 17. What is the basis of representation in the governing body?
.....
- 18.1 How often are regular meetings of the governing body held?
.....
- 18.2 When was the last regular meeting of the governing body held?
- 18.3 When and where will the next regular or special meeting of the governing body be held?
.....
- 18.4 How many members of the governing body attended the last regular meeting?
- 18.5 How many of the same were delegates of the subordinate branches?
- 19. How are the expenses of the governing body defrayed?
.....
- 20. When and by whom are the officers and directors elected?
.....
- 21. What are the qualifications for membership?
.....
- 22. What are the limiting ages for admission?
.....
- 23. What is the minimum and maximum insurance that may be issued on any one life?
.....
- 24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [] No []
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [] No []
- 26.1 Are notices of the payments required sent to the members? Yes [] No [] N/A []
- 26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [] No []
- 27. What proportion of first and subsequent year's payments may be used for management expenses?
 27.11 First Year %
 27.12 Subsequent Years %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [] No []
- 28.2 If so, what amount and for what purpose? \$
- 29.1 Does the reporting entity pay an old age disability benefit? Yes [] No []
- 29.2 If yes, at what age does the benefit commence?
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [] No []
- 30.2 If yes, when?
.....
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [] No []
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [] No []
- 32.2 If so, was an additional reserve included in Exhibit 5? Yes [] No [] N/A []
- 32.3 If yes, explain
.....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [] No []
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [] No [] N/A []
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [] No []
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

	1 2019	2 2018	3 2017	4 2016	5 2015
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	65,222,539	62,952,466	64,961,831	66,243,983	64,259,424
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	18,006,080	20,935,334	22,964,782	24,466,604	25,043,064
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	26,944	28,954	32,288	37,016	38,733
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	83,255,563	83,916,754	87,958,901	90,747,603	89,341,221
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated		3,510	1,745	XXX	XXX
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	5,797,771	2,800,204	2,470,736	2,754,790	2,696,762
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	560,413	577,781	494,717	370,912	459,881
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)					
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	6,358,184	3,377,985	2,965,453	3,125,702	3,156,643
Premium Income - Lines of Business					
(Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	547,610,461	329,635,488	380,910,304	423,759,551	(467,776,336)
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)					
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	75,672	148,964	(112,066)	(348,045)	(219,932)
17.2 Group annuities (Line 20.4, Col. 7)					
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	547,686,133	329,784,452	380,798,238	423,411,506	(467,996,268)
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	10,071,710,668	9,098,672,031	8,916,159,290	8,041,033,190	7,674,856,180
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	9,335,442,762	8,333,054,845	8,231,232,095	7,375,331,617	7,062,893,351
23. Aggregate life reserves (Page 3, Line 1)	4,404,887,656	4,185,999,574	4,069,319,941	3,807,556,863	3,675,290,846
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1		556,489		XXX	XXX
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	501,944,554	421,920,034	383,574,754	251,779,435	301,582,021
26. Asset valuation reserve (Page 3, Line 24.01)	88,049,240	94,718,924	90,293,578	50,645,506	37,334,594
27. Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	733,767,906	763,117,186	682,427,195	663,201,573	609,462,829
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	163,580,481	221,924,606	276,451,959	15,555,672	(127,596,792)
Risk-Based Capital Analysis					
30. Total adjusted capital	832,777,676	869,134,788	783,121,694	723,616,181	655,605,692
31. Authorized control level risk - based capital	102,961,132	101,648,153	94,976,310	84,829,912	73,243,948
Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	67.1	72.1	71.1	73.0	74.9
33. Stocks (Lines 2.1 and 2.2)	5.2	6.4	5.9	5.4	5.4
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	11.4	11.2	10.4	9.8	8.9
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	8.8	1.4	3.7	3.3	2.4
37. Contract loans (Line 6)	2.7	3.1	3.3	3.6	3.9
38. Derivatives (Page 2, Line 7)	1.4	1.5	1.2	1.3	1.3
39. Other invested assets (Line 8)	3.4	4.3	4.2	3.7	3.2
40. Receivables for securities (Line 9)	0.0	0.1	0.1	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)					
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2019	2 2018	3 2017	4 2016	5 2015
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	62,438,831	62,423,769	67,812,275	67,815,440	
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)		16,868,249	16,868,249	11,255,936	8,532,128
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	408,122,782	413,529,453	368,199,889	287,812,475	317,286,546
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated			111,045,050	105,237,291	103,946,007
50. Total of above Lines 44 to 49	470,561,613	492,821,471	563,925,463	472,121,142	429,764,681
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	30,847,055	56,998,890	139,611,362	161,056,418	128,188,005
53. Total admitted assets (Page 2, Line 28, Col. 3)	10,071,710,668	9,098,672,031	8,916,159,290	8,041,033,190	7,674,856,180
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	527,572,670	508,658,068	536,673,781	256,167,920	233,126,139
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	13,275,647	8,826,213	(4,974,429)	(22,089,468)	(3,975,913)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(124,308,246)	38,444,288	102,235,408	(36,465,203)	39,780,038
57. Total of above Lines 54, 55 and 56	416,540,071	555,928,569	633,934,760	197,613,249	268,930,264
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8)	365,212,532	381,025,727	328,868,081	322,290,720	362,082,562
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	215,430,384	108,528,733	258,481,366	133,095,920	(687,142,732)
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	4,834,882	4,744,780	6,912,020	7,201,234	(9,972,367)
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	45.8	61.9	58.9	45.0	(36.3)
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	7.7	8.1	5.5	2.9	5.7
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	23,890,776	13,809,372	(108,291,319)	(67,450,078)	67,600,768
74. Ordinary - individual annuities (Page 6, Col. 4)	27				26,876
75. Ordinary-supplementary contracts	XXX				
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	163,400	644,657	(1,029,863)	347,375	(15,515,901)
78. Group annuities (Page 6, Col. 5)					
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82. Aggregate of all other lines of business (Page 6, Col. 8)	11,563,182				
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	35,617,384	14,454,029	(109,321,181)	(67,102,703)	52,111,743

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [] No []
 If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

DIRECT BUSINESS IN THE STATE OF Grand Total
NAIC Group Code 3891

DURING THE YEAR 2019
NAIC Company Code 62200

LIFE INSURANCE

Table with 5 columns: 1 Ordinary, 2 Credit Life (Group and Individual), 3 Group, 4 Industrial, 5 Total. Rows include Direct Premiums and Annuity Considerations, Direct Dividends to Policyholders/Refunds to Members, Direct Claims and Benefits Paid, and Details of Write-Ins.

Table with 10 columns: 1 No. of Pol. & Certifs., 2 Amount, 3 No. of Ind. Pol. & Gr. Certifs., 4 Amount, 5 No. of Certifs., 6 Amount, 7 No. of Pol. & Certifs., 8 Amount, 9 No. of Pol. & Certifs., 10 Amount. Rows include Direct Death Benefits and Matured Endowments Incurred and Policy Exhibit.

(a) Includes Individual Credit Life Insurance prior year \$, current year \$
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

Table with 5 columns: 1 Direct Premiums, 2 Direct Premiums Earned, 3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business, 4 Direct Losses Paid, 5 Direct Losses Incurred. Rows include Group Policies, Federal Employees Health Benefits Plan, Medicare Title XVIII, and various accident types. A large 'NONE' watermark is present across the table.

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	8 Number of		9 Amount of Insurance	
							7 Policies	Certificates		
1. In force end of prior year			338,207	83,887,800			44	314	28,954	83,916,754
2. Issued during year			5,632	6,358,184						6,358,184
3. Reinsurance assumed										
4. Revived during year			373	173,124				2	225	173,349
5. Increased during year (net)									38	38
6. Subtotals, Lines 2 to 5			6,005	6,531,308				2	263	6,531,571
7. Additions by dividends during year	XXX		XXX	9,197	XXX		XXX	XXX		9,197
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			344,212	90,428,305			44	316	29,217	90,457,522
Deductions during year:										
10. Death			3,400	453,018			XXX	11	1,389	454,407
11. Maturity			114	2,945			XXX			2,945
12. Disability							XXX			
13. Expiry			182	8,905						8,905
14. Surrender			11,214	2,835,046				8	884	2,835,930
15. Lapse			10,370	3,612,291						3,612,291
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)			3,228	287,481			1	1		287,481
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			28,508	7,199,686			1	20	2,273	7,201,959
21. In force end of year (b) (Line 9 minus Line 20)			315,704	83,228,619			43	296	26,944	83,255,563
22. Reinsurance ceded end of year	XXX		XXX	61,068,579	XXX		XXX	XXX		61,068,579
23. Line 21 minus Line 22	XXX		XXX	22,160,040	XXX	(a)	XXX	XXX	26,944	22,186,984
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates, Amount \$

Additional accidental death benefits included in life certificates were in amount \$, Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [] No []

If not, how are such expenses met?

.....

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EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX		XXX	352,622
25. Other paid-up insurance			10,504	349,971
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing			42	1,967
28. Term policies - other	631	558,973	51,256	17,690,568
29. Other term insurance - decreasing	XXX		XXX	
30. Other term insurance	XXX	1,440	XXX	70,284
31. Totals (Lines 27 to 30)	631	560,413	51,298	17,762,819
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	179,376
33. Totals, extended term insurance	XXX	XXX	1,440	63,886
34. Totals, whole life and endowment	5,001	5,797,771	262,966	65,222,539
35. Totals (Lines 31 to 34)	5,632	6,358,184	315,704	83,228,620

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	6,358,184		81,665,892	1,562,728
38. Credit Life (Group and Individual)				
39. Group			26,944	
40. Totals (Lines 36 to 39)	6,358,184		81,692,836	1,562,728

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to reinsurers			XXX	
42. Number in force end of year if the number under reinsurance is counted on a pro-rata basis		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	281,051
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BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1 Actual	
47.2 Actual for spouse, \$1,000 or \$2,000 for children	

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium			41,713	6,187,149			2	455
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	41,713	(a) 6,187,149		(a)	2	(a) 455

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year				
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)				
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year				
10. Amount on deposit		(a)		(a)
11. Income now payable				
12. Amount of income payable	(a)	(a)	(a)	(a)

NONE

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year				
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)				
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year				
Income now payable:				
10. Amount of income payable		XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a)	XXX	(a)

NONE

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year						
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)		XXX		XXX		XXX
Deductions during year:						
6. Conversions		XX		XXX	XXX	XXX
7. Decreased (net)		XX				XXX
8. Reinsurance ceded		XX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX		XXX
10. In force end of year	(a)		(a)			(a)

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year	117	356
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)	2	53
5. Totals (Lines 1 to 4)	119	409
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year	119	409
10. Amount of account balance	(a) 57,177	(a) 1,648,581

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

	1 Amount
1. Reserve as of December 31, Prior Year	181,193,674
2. Current year's realized pre-tax capital gains/(losses) of \$21,721,270 transferred into the reserve net of taxes of \$4,561,467	17,159,804
3. Adjustment for current year's liability gains/(losses) released from the reserve	44,283,809
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	242,637,287
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	14,520,395
6. Reserve as of December 31, current year (Line 4 minus Line 5)	228,116,892

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2019	10,498,574	1,908,220	2,113,602	14,520,395
2. 2020	10,060,735	2,819,231	2,728,891	15,608,857
3. 2021	9,475,401	1,796,986	2,644,371	13,916,758
4. 2022	8,869,880	1,775,979	2,558,859	13,204,717
5. 2023	8,286,598	1,753,471	2,493,842	12,533,911
6. 2024	7,943,956	1,750,775	2,430,772	12,125,504
7. 2025	8,045,499	1,607,347	2,407,424	12,060,269
8. 2026	8,257,553	1,386,978	2,376,912	12,021,443
9. 2027	8,516,726	1,136,234	2,358,025	12,010,985
10. 2028	8,704,393	886,435	2,316,534	11,907,362
11. 2029	8,856,828	610,147	2,284,099	11,751,074
12. 2030	8,823,722	439,352	2,201,299	11,464,373
13. 2031	8,847,963	349,244	2,121,927	11,319,134
14. 2032	8,853,297	253,349	2,050,112	11,156,759
15. 2033	8,890,633	153,594	1,972,030	11,016,257
16. 2034	8,629,361	57,672	1,846,107	10,533,140
17. 2035	8,065,023	(20,129)	1,672,523	9,717,418
18. 2036	7,285,070	(69,939)	1,476,439	8,691,570
19. 2037	6,374,984	(127,571)	1,257,686	7,505,099
20. 2038	5,261,500	(184,450)	978,193	6,055,243
21. 2039	4,212,088	(237,431)	736,579	4,711,236
22. 2040	3,297,376	(244,630)	553,355	3,606,101
23. 2041	2,425,443	(206,828)	375,575	2,594,191
24. 2042	1,598,573	(156,525)	216,374	1,658,422
25. 2043	804,136	(111,598)	77,734	770,272
26. 2044	327,941	(65,220)	18,129	280,850
27. 2045	100,370	(35,565)	9,909	74,714
28. 2046	(25,223)	(28,307)	5,328	(48,203)
29. 2047	(63,037)	(20,323)	1,016	(82,344)
30. 2048	(31,688)	(12,339)	(312)	(44,339)
31. 2049 and Later		(4,355)	475	(3,880)
32. Total (Lines 1 to 31)	181,193,674	17,159,804	44,283,809	242,637,287

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year	43,211,701	7,798,084	51,009,784	8,172,581	35,536,559	43,709,139	94,718,924
2. Realized capital gains/(losses) net of taxes - General Account	50,540,819		50,540,819	(482,190)	(190,677)	(672,867)	49,867,952
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	2,906,936		2,906,936	39	(14,274,045)	(14,274,006)	(11,367,070)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	9,505,728	2,003,880	11,509,608		119,829	119,829	11,629,437
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	106,165,183	9,801,964	115,967,147	7,690,430	21,191,666	28,882,096	144,849,243
9. Maximum reserve	45,172,508	10,096,581	55,269,089	7,747,771	41,023,250	48,771,021	104,040,110
10. Reserve objective	25,796,959	7,759,434	33,556,393	7,639,768	40,732,608	48,372,375	81,928,768
11. 20% of (Line 10 - Line 8)	(16,073,645)	(408,506)	(16,482,151)	(10,132)	3,908,188	3,898,056	(12,584,095)
12. Balance before transfers (Lines 8 + 11)	90,091,538	9,393,458	99,484,996	7,680,297	25,099,854	32,780,151	132,265,148
13. Transfers	(703,123)	703,123					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(44,215,908)		(44,215,908)				(44,215,908)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	45,172,507	10,096,581	55,269,088	7,680,297	25,099,854	32,780,151	88,049,240

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1.		Exempt Obligations	1,724,995	XXX	XXX	1,724,995	0.0000		0.0000		0.0000	
2.	1	Highest Quality	4,214,386,658	XXX	XXX	4,214,386,658	0.0005	2,107,193	0.0016	6,743,019	0.0033	13,907,476
3.	2	High Quality	2,035,545,883	XXX	XXX	2,035,545,883	0.0021	4,274,646	0.0064	13,027,494	0.0106	21,576,786
4.	3	Medium Quality	34,380,000	XXX	XXX	34,380,000	0.0099	340,362	0.0263	904,194	0.0376	1,292,688
5.	4	Low Quality	10,381,170	XXX	XXX	10,381,170	0.0245	254,339	0.0572	593,803	0.0817	848,142
6.	5	Lower Quality	25,463,937	XXX	XXX	25,463,937	0.0630	1,604,228	0.1128	2,872,332	0.1880	4,787,220
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion ..		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	6,321,882,644	XXX	XXX	6,321,882,644	XXX	8,580,768	XXX	24,140,841	XXX	42,412,312
PREFERRED STOCK												
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	14,681,892	XXX	XXX	14,681,892	0.0630	924,959	0.1128	1,656,117	0.1880	2,760,196
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	14,681,892	XXX	XXX	14,681,892	XXX	924,959	XXX	1,656,117	XXX	2,760,196
SHORT - TERM BONDS												
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
DERIVATIVE INSTRUMENTS												
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	6,336,564,536	XXX	XXX	6,336,564,536	XXX	9,505,728	XXX	25,796,959	XXX	45,172,508

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	797,019,924		XXX	797,019,924	0.0011	876,722	0.0057	4,543,014	0.0074	5,897,947
44.		Commercial Mortgages - All Other - CM2 - High Quality	261,089,528		XXX	261,089,528	0.0040	1,044,358	0.0114	2,976,421	0.0149	3,890,234
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	12,000,000		XXX	12,000,000	0.0069	82,800	0.0200	240,000	0.0257	308,400
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,070,109,453		XXX	1,070,109,453	XXX	2,003,880	XXX	7,759,434	XXX	10,096,581
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,070,109,453		XXX	1,070,109,453	XXX	2,003,880	XXX	7,759,434	XXX	10,096,581

ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
COMMON STOCK												
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private	38,338,105	XXX	XXX	38,338,105	0.0000		0.1945	7,456,761	0.1945	7,456,761
3.		Federal Home Loan Bank	30,001,000	XXX	XXX	30,001,000	0.0000		0.0061	183,006	0.0097	291,010
4.		Affiliated - Life with AVR	408,122,781	XXX	XXX	408,122,781	0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	476,461,886			476,461,886	XXX		XXX	7,639,768	XXX	7,747,771
REAL ESTATE												
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	72,833,593	XXX	XXX	72,833,593	0.0005	36,417	0.0016	116,534	0.0033	240,351
24.	2	High Quality	39,720,187	XXX	XXX	39,720,187	0.0021	83,412	0.0064	254,209	0.0106	421,034
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	112,553,780	XXX	XXX	112,553,780	XXX	119,829	XXX	370,743	XXX	661,385

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	207,516,015	XXX	XXX	207,516,015	0.0000		0.1945	40,361,865	0.1945	40,361,865
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	207,516,015	XXX	XXX	207,516,015	XXX		XXX	40,361,865	XXX	40,361,865
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
ALL OTHER INVESTMENTS												
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	320,069,795			320,069,795	XXX	119,829	XXX	40,732,608	XXX	41,023,250

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
 (b) Determined using the same factors and breakdowns used for directly owned real estate.
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.

**ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS**

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
NONE								
0599999 - Total								

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
0599999. Death Claims - Disposed Of							XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year							XXX
IL02484640	GADCC0015385	CA	2018	3,000,000		3,000,000	Foreign death
TL00004052	GADCC0020971	OR	2018	151,008		151,008	Insured died during contestable period
TL00007523	GADCC0024367	IA	2019	10,000		10,000	Insured died during contestable period
UL00026310	GADCC0020311	CA	2018	50,000		50,000	Insured died during contestable period
2799999. Death Claims - Ordinary				3,211,008		3,211,008	XXX
3199999. Death Claims - Resisted				3,211,008		3,211,008	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				3,211,008		3,211,008	XXX
5399999 - Totals				3,211,008		3,211,008	XXX

Schedule H - Part 1 - Analysis of Underwriting Operations

NONE

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

NONE

Schedule H - Part 4 - Reinsurance

NONE

Schedule H - Part 5 - Health Claims

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	ADB						
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	AXXX	821,819,457	428,214,178	6,858,340			137,472,960
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	DIS						
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	OL						
69140	04-1867050	10/01/2013	FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	XXXL	122,426,671	13,215,637	(1,050,765)			139,264,301
0299999. General Account - U.S. Affiliates - Other							944,246,128	441,429,815	5,807,575			276,737,261
0399999. Total General Account - U.S. Affiliates							944,246,128	441,429,815	5,807,575			276,737,261
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							944,246,128	441,429,815	5,807,575			276,737,261
61301	47-0098400	04/01/1996	AMERITAS LIFE INS CORP	NE	YRT/I	DIS		106,291	3,094			
61301	47-0098400	04/01/1996	AMERITAS LIFE INS CORP	NE	YRT/I	OL	100,559,698	187,441	782,699			
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/G	DIS		1,741,529				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/G	OL	5,235,267	433,972				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	ADB		111,065				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	AXXX	4,346,885,337	971,375,301	34,414,223	11,142,228		
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	DIS		7,592,284				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	OA		289,362				
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	OL	8,088,301,238	1,145,869,476	54,869,812		13,143,776	
61689	42-0175020	10/01/2013	ATHENE ANN & LIFE CO	IA	CO/I	XXXL	1,307,251,222	36,056,983	4,109,287		413,594	
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	DIS						(3)
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	OL						(98)
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL						(43)
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS						(10)
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL						(44)
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	21,811,950	117,323				(891)
68713	84-0499703	01/01/1994	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	984,011	41,275				(343)
0899999. General Account - U.S. Non-Affiliates							13,871,028,723	2,163,922,302	94,177,683	24,699,598		
00000	AA-1780118	01/01/1994	SCOR LIFE IRELAND DAC	IRL	YRT/I	OL	88,168	1,214	(208)			
0999999. General Account - Non-U.S. Non-Affiliates							88,168	1,214	(208)			
1099999. Total General Account - Non-Affiliates							13,871,116,891	2,163,923,516	94,177,475	24,699,598		
1199999. Total General Account							14,815,363,019	2,605,353,331	99,985,050	24,699,598		276,737,261
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							14,815,274,851	2,605,352,117	99,985,258	24,699,598		276,737,261
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							88,168	1,214	(208)			
9999999 - Totals							14,815,363,019	2,605,353,331	99,985,050	24,699,598		276,737,261

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
NONE												
9999999 - Totals												

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO	IA	2,359,023	71,168
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INS CO	IA	83,388	39,854
86231	39-0989781	07/01/1994	TRANSAMERICA LIFE INS CO	IA	1,277	51,820
86231	39-0989781	02/01/1997	TRANSAMERICA LIFE INS CO	IA	221,008	161,545
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	IA	89,883	880,566
86231	39-0989781	09/01/1998	TRANSAMERICA LIFE INS CO	IA	56,197	
86231	39-0989781	01/01/2000	TRANSAMERICA LIFE INS CO	IA	103,012	9,305
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	51,484	
86231	39-0989781	11/01/2001	TRANSAMERICA LIFE INS CO	IA	722,189	945,271
86231	39-0989781	04/01/2002	TRANSAMERICA LIFE INS CO	IA	15,000	616,237
86231	39-0989781	07/01/2003	TRANSAMERICA LIFE INS CO	IA	2,935,478	361,446
86231	39-0989781	08/01/2004	TRANSAMERICA LIFE INS CO	IA	594,023	
86231	39-0989781	07/01/2005	TRANSAMERICA LIFE INS CO	IA		895,604
80659	82-4533188	09/01/1999	US BUSINESS OF CANADA LIFE ASSUR CO	MI	32,500	
80659	82-4533188	01/01/2000	US BUSINESS OF CANADA LIFE ASSUR CO	MI	53,769	19,012
80659	82-4533188	03/01/2002	US BUSINESS OF CANADA LIFE ASSUR CO	MI	24,990	50,805
80659	82-4533188	08/18/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI	294,336	418,724
80659	82-4533188	11/08/2008	US BUSINESS OF CANADA LIFE ASSUR CO	MI		113,081
0899999. Life and Annuity - U.S. Non-Affiliates					57,337,964	56,616,748
1099999. Total Life and Annuity - Non-Affiliates					57,337,964	56,616,748
1199999. Total Life and Annuity					57,337,964	56,616,748
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
2199999. Total Accident and Health - Non-Affiliates						
2299999. Total Accident and Health						
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					57,337,964	56,616,748
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					57,337,964	56,616,748

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
2099999			General Account - Unauthorized Non-U.S. Non-Affiliates							7,296,171				
2199999			Total General Account - Unauthorized Non-Affiliates							7,296,171				
2299999			Total General Account Unauthorized							7,296,171				
2599999			Total General Account - Certified U.S. Affiliates											
2899999			Total General Account - Certified Non-U.S. Affiliates											
2999999			Total General Account - Certified Affiliates											
3299999			Total General Account - Certified Non-Affiliates											
3399999			Total General Account Certified											
3499999			Total General Account Authorized, Unauthorized and Certified				61,068,579,725	6,879,835,726	6,646,040,422	335,237,456				3,247,462,955
3799999			Total Separate Accounts - Authorized U.S. Affiliates											
4099999			Total Separate Accounts - Authorized Non-U.S. Affiliates											
4199999			Total Separate Accounts - Authorized Affiliates											
4499999			Total Separate Accounts - Authorized Non-Affiliates											
4599999			Total Separate Accounts Authorized											
4899999			Total Separate Accounts - Unauthorized U.S. Affiliates											
5199999			Total Separate Accounts - Unauthorized Non-U.S. Affiliates											
5299999			Total Separate Accounts - Unauthorized Affiliates											
5599999			Total Separate Accounts - Unauthorized Non-Affiliates											
5699999			Total Separate Accounts Unauthorized											
5999999			Total Separate Accounts - Certified U.S. Affiliates											
6299999			Total Separate Accounts - Certified Non-U.S. Affiliates											
6399999			Total Separate Accounts - Certified Affiliates											
6699999			Total Separate Accounts - Certified Non-Affiliates											
6799999			Total Separate Accounts Certified											
6899999			Total Separate Accounts Authorized, Unauthorized and Certified											
6999999			Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)				61,068,579,725	6,879,835,726	6,646,040,422	327,941,285				3,247,462,955
7099999			Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							7,296,171				
9999999			Totals				61,068,579,725	6,879,835,726	6,646,040,422	335,237,456				3,247,462,955

43.11

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 4 - Bank Footnote

NONE

Schedule S - Part 5

NONE

Schedule S - Part 5 - Bank Footnote

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2019	2 2018	3 2017	4 2016	5 2015
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	335,237	391,120	394,577	407,704	1,192,399
2. Commissions and reinsurance expense allowances	19,775	27,508	31,847	25,707	73,068
3. Contract claims	333,287	295,728	296,591	305,380	197,766
4. Surrender benefits and withdrawals for life contracts					24,126
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserve for life and accident and health contracts					
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	20,472	28,382	26,838	26,105	15,559
9. Aggregate reserves for life and accident and health contracts	6,879,836	6,646,040	6,348,084	6,035,313	5,659,904
10. Liability for deposit-type contracts					902
11. Contract claims unpaid	56,617	67,398	76,746	72,590	73,971
12. Amounts recoverable on reinsurance	57,338	27,902	30,373	48,455	10,795
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	9,423,878,431		9,423,878,431
2. Reinsurance (Line 16)	430,882,906	(430,882,906)	
3. Premiums and considerations (Line 15)	32,788,092	20,471,678	53,259,770
4. Net credit for ceded reinsurance	XXX	7,373,794,469	7,373,794,469
5. All other admitted assets (balance)	184,161,239		184,161,239
6. Total assets excluding Separate Accounts (Line 26)	10,071,710,668	6,963,383,241	17,035,093,909
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	10,071,710,668	6,963,383,241	17,035,093,909
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	4,404,887,656	6,906,766,498	11,311,654,154
10. Liability for deposit-type contracts (Line 3)	501,944,554		501,944,554
11. Claim reserves (Line 4)	37,019,318	56,616,743	93,636,061
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	6,915,968		6,915,968
13. Premium & annuity considerations received in advance (Line 8)	953,434		953,434
14. Other contract liabilities (Line 9)	352,127,518		352,127,518
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	4,031,594,314		4,031,594,314
20. Total liabilities excluding Separate Accounts (Line 26)	9,335,442,762	6,963,383,241	16,298,826,003
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	9,335,442,762	6,963,383,241	16,298,826,003
23. Capital & surplus (Line 38)	736,267,906	XXX	736,267,906
24. Total liabilities, capital & surplus (Line 39)	10,071,710,668	6,963,383,241	17,035,093,909
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	6,906,766,498		
26. Claim reserves	56,616,743		
27. Policyholder dividends/reserves			
28. Premium & annuity considerations received in advance			
29. Liability for deposit-type contracts			
30. Other contract liabilities			
31. Reinsurance ceded assets	430,882,906		
32. Other ceded reinsurance recoverables			
33. Total ceded reinsurance recoverables	7,394,266,147		
34. Premiums and considerations	20,471,678		
35. Reinsurance in unauthorized companies			
36. Funds held under reinsurance treaties with unauthorized reinsurers			
37. Reinsurance with Certified Reinsurers			
38. Funds held under reinsurance treaties with Certified Reinsurers			
39. Other ceded reinsurance payables/offsets			
40. Total ceded reinsurance payable/offsets	20,471,678		
41. Total net credit for ceded reinsurance	7,373,794,469		

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	5,832,752			5,832,752	
2. Alaska	AK	L	17,914,334			17,914,334	
3. Arizona	AZ	L	15,686,184			15,686,184	
4. Arkansas	AR	L	2,358,717			2,358,717	
5. California	CA	L	207,567,178			207,567,178	
6. Colorado	CO	L	10,371,563	1,700		10,373,263	
7. Connecticut	CT	L	6,523,822			6,523,822	
8. Delaware	DE	L	2,147,857			2,147,857	
9. District of Columbia	DC	L	381,807			381,807	
10. Florida	FL	L	48,586,753			48,586,753	
11. Georgia	GA	L	12,206,819			12,206,819	
12. Hawaii	HI	L	14,669,817			14,669,817	
13. Idaho	ID	L	2,298,716			2,298,716	
14. Illinois	IL	L	20,165,483			20,165,483	
15. Indiana	IN	L	15,256,020			15,256,020	
16. Iowa	IA	L	26,888,596			26,888,596	80,000,000
17. Kansas	KS	L	4,476,147			4,476,147	
18. Kentucky	KY	L	4,969,103			4,969,103	
19. Louisiana	LA	L	9,321,049			9,321,049	
20. Maine	ME	L	880,080			880,080	
21. Maryland	MD	L	11,143,759			11,143,759	
22. Massachusetts	MA	L	6,797,976			6,797,976	
23. Michigan	MI	L	15,231,013			15,231,013	
24. Minnesota	MN	L	19,554,335			19,554,335	
25. Mississippi	MS	L	3,990,457			3,990,457	
26. Missouri	MO	L	5,017,645			5,017,645	
27. Montana	MT	L	271,381			271,381	
28. Nebraska	NE	L	3,471,336			3,471,336	
29. Nevada	NV	L	6,173,341			6,173,341	
30. New Hampshire	NH	L	949,581			949,581	
31. New Jersey	NJ	L	24,076,599			24,076,599	
32. New Mexico	NM	L	2,353,280	24,000		2,377,280	
33. New York	NY	N	20,599,586			20,599,586	
34. North Carolina	NC	L	13,029,812			13,029,812	
35. North Dakota	ND	L	1,169,649			1,169,649	
36. Ohio	OH	L	21,010,771			21,010,771	
37. Oklahoma	OK	L	5,388,174			5,388,174	
38. Oregon	OR	L	2,875,943			2,875,943	
39. Pennsylvania	PA	L	21,459,925			21,459,925	
40. Rhode Island	RI	L	1,205,288			1,205,288	
41. South Carolina	SC	L	7,777,523			7,777,523	
42. South Dakota	SD	L	1,526,253			1,526,253	
43. Tennessee	TN	L	6,977,224			6,977,224	
44. Texas	TX	L	85,345,726			85,345,726	
45. Utah	UT	L	28,747,665			28,747,665	
46. Vermont	VT	L	242,388			242,388	
47. Virginia	VA	L	9,998,338			9,998,338	
48. Washington	WA	L	13,687,141			13,687,141	
49. West Virginia	WV	L	1,784,748			1,784,748	
50. Wisconsin	WI	L	7,135,197			7,135,197	
51. Wyoming	WY	L	2,615,337			2,615,337	
52. American Samoa	AS	N	1,248			1,248	
53. Guam	GU	N					
54. Puerto Rico	PR	N	141,132			141,132	
55. U.S. Virgin Islands	VI	N	3,508			3,508	
56. Northern Mariana Islands	MP	N	488			488	
57. Canada	CAN	N	81,577			81,577	
58. Aggregate Other Alien	OT	XXX	1,206,775			1,206,775	
59. Subtotal	XXX		781,544,918	25,700		781,570,618	80,000,000
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		2,752,340			2,752,340	
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		1,114,135			1,114,135	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		785,411,393	25,700		785,437,093	80,000,000
96. Plus reinsurance assumed	XXX		119,099,611			119,099,611	
97. Totals (All Business)	XXX		904,511,004	25,700		904,536,704	80,000,000
98. Less reinsurance ceded	XXX		343,121,631	25,700		343,147,331	
99. Totals (All Business) less Reinsurance Ceded	XXX		561,389,373	(c)		561,389,373	80,000,000
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		1,206,775			1,206,775	
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		1,206,775			1,206,775	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

- L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG50
- E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
- N - None of the above - Not allowed to write business in the state.....7
- R - Registered - Non-domiciled RRGs.....
- Q - Qualified - Qualified or accredited reinsurer.....

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premium and annuity considerations were allocated to state according to the mailing address of the policy holder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

SCHEDULE T - PART 2
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

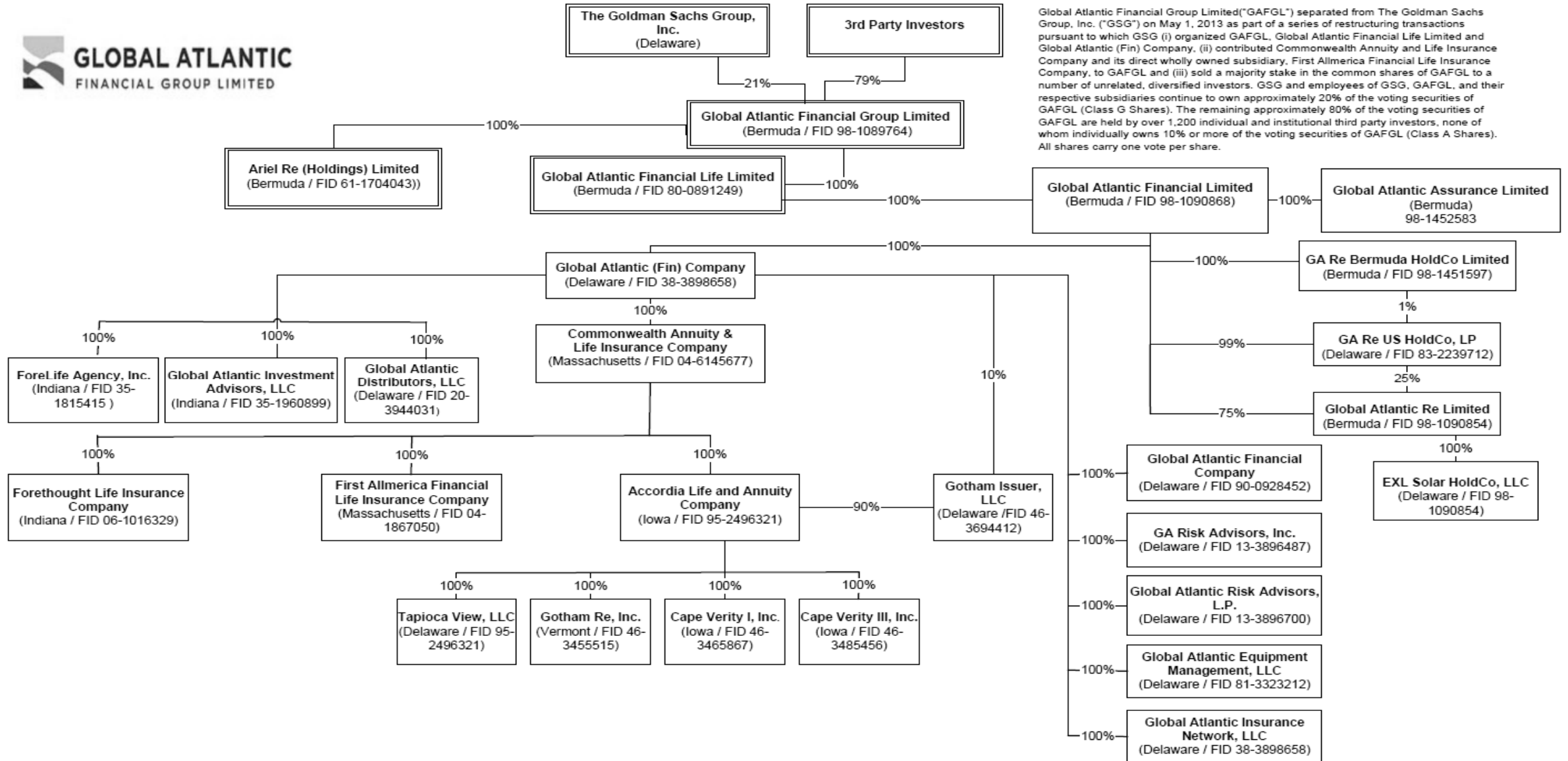
		Direct Business Only					6 Totals
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	
States, Etc.							
1. Alabama	AL	5,832,752					5,832,752
2. Alaska	AK	17,914,334					17,914,334
3. Arizona	AZ	15,686,184					15,686,184
4. Arkansas	AR	2,358,717					2,358,717
5. California	CA	207,567,178					207,567,178
6. Colorado	CO	10,371,563	1,700				10,373,263
7. Connecticut	CT	6,523,822					6,523,822
8. Delaware	DE	2,147,857					2,147,857
9. District of Columbia	DC	381,807					381,807
10. Florida	FL	48,586,753					48,586,753
11. Georgia	GA	12,206,819					12,206,819
12. Hawaii	HI	14,669,817					14,669,817
13. Idaho	ID	2,298,716					2,298,716
14. Illinois	IL	20,165,483					20,165,483
15. Indiana	IN	15,256,020					15,256,020
16. Iowa	IA	26,888,596			80,000,000		106,888,596
17. Kansas	KS	4,476,147					4,476,147
18. Kentucky	KY	4,969,103					4,969,103
19. Louisiana	LA	9,321,049					9,321,049
20. Maine	ME	880,080					880,080
21. Maryland	MD	11,143,759					11,143,759
22. Massachusetts	MA	6,797,976					6,797,976
23. Michigan	MI	15,231,013					15,231,013
24. Minnesota	MN	19,554,335					19,554,335
25. Mississippi	MS	3,990,457					3,990,457
26. Missouri	MO	5,017,645					5,017,645
27. Montana	MT	271,381					271,381
28. Nebraska	NE	3,471,336					3,471,336
29. Nevada	NV	6,173,341					6,173,341
30. New Hampshire	NH	949,581					949,581
31. New Jersey	NJ	24,076,599					24,076,599
32. New Mexico	NM	2,353,280	24,000				2,377,280
33. New York	NY	20,599,586					20,599,586
34. North Carolina	NC	13,029,812					13,029,812
35. North Dakota	ND	1,169,649					1,169,649
36. Ohio	OH	21,010,771					21,010,771
37. Oklahoma	OK	5,388,174					5,388,174
38. Oregon	OR	2,875,943					2,875,943
39. Pennsylvania	PA	21,459,925					21,459,925
40. Rhode Island	RI	1,205,288					1,205,288
41. South Carolina	SC	7,777,523					7,777,523
42. South Dakota	SD	1,526,253					1,526,253
43. Tennessee	TN	6,977,224					6,977,224
44. Texas	TX	85,345,726					85,345,726
45. Utah	UT	28,747,665					28,747,665
46. Vermont	VT	242,388					242,388
47. Virginia	VA	9,998,338					9,998,338
48. Washington	WA	13,687,141					13,687,141
49. West Virginia	WV	1,784,748					1,784,748
50. Wisconsin	WI	7,135,197					7,135,197
51. Wyoming	WY	2,615,337					2,615,337
52. American Samoa	AS	1,248					1,248
53. Guam	GU						
54. Puerto Rico	PR	141,132					141,132
55. U.S. Virgin Islands	VI	3,508					3,508
56. Northern Mariana Islands	MP	488					488
57. Canada	CAN	81,577					81,577
58. Aggregate Other Alien	OT	1,206,775					1,206,775
59. Total		781,544,918	25,700		80,000,000		861,570,618

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



Global Atlantic Financial Group Limited ("GAFGL") separated from The Goldman Sachs Group, Inc. ("GSG") on May 1, 2013 as part of a series of restructuring transactions pursuant to which GSG (i) organized GAFGL, Global Atlantic Financial Life Limited and Global Atlantic (Fin) Company, (ii) contributed Commonwealth Annuity and Life Insurance Company and its direct wholly owned subsidiary, First Allmerica Financial Life Insurance Company, to GAFGL and (iii) sold a majority stake in the common shares of GAFGL to a number of unrelated, diversified investors. GSG and employees of GSG, GAFGL, and their respective subsidiaries continue to own approximately 20% of the voting securities of GAFGL (Class G Shares). The remaining approximately 80% of the voting securities of GAFGL are held by over 1,200 individual and institutional third party investors, none of whom individually owns 10% or more of the voting securities of GAFGL (Class A Shares). All shares carry one vote per share.



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			80-0891249				Global Atlantic Financial Life Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	BMJ	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMJ	IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMJ	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic Insurance Network, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMJ	NIA	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMJ	NIA	Third Party Investors	Ownership	79.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

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

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

NONE

Asterisk	Explanation

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	80-0891249	Global Atlantic Financial Life Limited								(4,550,104)	(4,550,104)	
	38-3898658	Global Atlantic (Fin) Company		(132,000,000)			(6,133,188)			(85,955,396)	(224,088,584)	
	98-1090868	Commonwealth Re Midco Limited					(3,211,797)				(3,211,797)	
84824	04-6145677	Commonwealth Annuity & Life Insurance Company		(365,000,000)	606,080,505		(57,204,270)	(23,695,556)		289,858,333	450,039,012	58,262,187
	AA-3191237	Global Atlantic Re Limited					(18,031,013)	259,035,220		131,363,139	372,367,346	(15,966,035,394)
69140	04-1867050	First Allmerica Financial Life Insurance Company			(41,240,245)		(273,676)	(27,369,900)			(68,883,821)	933,565,265
62200	95-2496321	Accordia Life and Annuity Company		100,000,000	(887,327,183)		(12,448,880)	43,612,867		(400,462,736)	(1,156,625,932)	5,482,585,606
	90-0928452	Global Atlantic Financial Company		10,000,000	(15,410,176)		426,493,970				421,083,794	
15333	46-3455515	Gotham Re, Inc.			(5,628,487)		(171,920)	12,697,960			6,897,553	(441,429,815)
15475	46-3465867	Cape Verity I, Inc.			(15,427,723)		323,122	(4,086,129)			(19,190,730)	(1,369,659,939)
15473	46-3485456	Cape Verity III, Inc.			111,050,529			(39,526,738)			71,523,791	(4,112,925,667)
	35-1960899	Global Atlantic Investment Advisors, LLC					(2,904,483)				(2,904,483)	
	20-3944031	Global Atlantic Distributors, LLC					(46,658,223)				(46,658,223)	
91642	06-1016329	Forethought Life Insurance Company		365,000,000	247,902,780		(260,835,330)	(220,667,724)		69,746,764	201,146,490	15,415,637,757
	13-3575636	Goldman Sachs Asset Management, L.P. (GSAM fees)					12,025,127				12,025,127	
	81-3323212	Global Atlantic Equipment Management, LLC										
		Global Atlantic Assurance Limited		22,000,000			(19,607,698)				2,392,302	
							(11,361,741)				(11,361,741)	
9999999 Control Totals												
									XXX			

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	Responses
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7. Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
JUNE FILING	
9. Will an audited financial report be filed by June 1?	YES
10. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
AUGUST FILING	
11. 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?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

MARCH FILING	
12. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...	NO
13. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. 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 by March 1?	NO
22. 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 by March 1?	NO
23. 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 by March 1?	NO
24. 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 by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 29. Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 31. Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? NO
- 33. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? YES
- 34. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) NO
- 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? NO
- 36. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? NO
- 37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? NO
- 38. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? NO
- 39. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? NO
- 40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? YES

APRIL FILING

- 41. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? NO
- 42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? NO
- 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
- 44. Will the Accident and Health Policy Experience Exhibit be filed by April 1? NO
- 45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? NO
- 46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? NO
- 47. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? NO
- 48. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? YES
- 49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? NO

AUGUST FILING

- 50. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? YES

Explanations:

- 12. The Company has only one shareholder
- 13. The Company has no Medicare Supplement Insurance Business
- 14. The Company has no trustee surplus
- 18. The Company has no Separate Accounts Funding Guaranteed Minimum Benefit
- 19. The Company has no Synthetic GIC contracts
- 20. The Reasonableness and Consistency of Assumption Certificate will be filed
- 21. The Company has no indexed annuity contracts
- 22. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 23. The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed
- 25. The Company is not required to file this form.
- 26. The Company is not required to file this form.
- 27. The Company has no annuity contracts.
- 28. The Company has no Modified Guarantee Annuities
- 29. Not applicable to variable business in force
- 30. Not applicable to variable business in force
- 31. The Company has no variable contracts
- 32. The Company has no variable contracts
- 34. The Company has no Workers Compensation business
- 35. The Company has no Accident and Health Business
- 36. The Company has no Medicare Part D coverage business
- 37. Audit partner has not exceeded five years
- 38. There are no employees currently in cooling off periods
- 39. The Company is not seeking relief from these requirements
- 41. The Company has no long-term business
- 42.
- 43. The Company has no credit insurance business
- 44. The Company has no Accident and Health business
- 45. The Company has no health business
- 46. The Company has no health business
- 47. We are exempted from the requirements of section 8D of AG38
- 49. The Company has no annuity business

Bar Codes:

- 12. SIS Stockholder Information Supplement [Document Identifier 420]



- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



- 14. Trustee Surplus Statement [Document Identifier 490]



- 18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



- 19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]





- 20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



- 21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	 <p>6 2 2 0 0 2 0 1 8 4 4 7 0 0 0 0 0</p>
23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	 <p>6 2 2 0 0 2 0 1 8 4 4 8 0 0 0 0 0</p>
25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]	 <p>6 2 2 0 0 2 0 1 8 4 5 0 0 0 0 0 0</p>
26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]	 <p>6 2 2 0 0 2 0 1 8 4 5 1 0 0 0 0 0</p>
27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]	 <p>6 2 2 0 0 2 0 1 8 4 5 2 0 0 0 0 0</p>
28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]	 <p>6 2 2 0 0 2 0 1 8 4 5 3 0 0 0 0 0</p>
29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]	 <p>6 2 2 0 0 2 0 1 8 4 3 6 0 0 0 0 0</p>
30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]	 <p>6 2 2 0 0 2 0 1 8 4 3 7 0 0 0 0 0</p>
31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]	 <p>6 2 2 0 0 2 0 1 8 4 3 8 0 0 0 0 0</p>
32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]	 <p>6 2 2 0 0 2 0 1 8 4 3 9 0 0 0 0 0</p>
34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]	 <p>6 2 2 0 0 2 0 1 8 4 9 5 0 0 0 0 0</p>
35. Supplemental Schedule O [Document Identifier 465]	 <p>6 2 2 0 0 2 0 1 8 4 6 5 0 0 0 0 0</p>
36. Medicare Part D Coverage Supplement [Document Identifier 365]	 <p>6 2 2 0 0 2 0 1 8 3 6 5 0 0 0 0 0</p>
37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]	 <p>6 2 2 0 0 2 0 1 8 2 2 4 0 0 0 0 0</p>
38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]	 <p>6 2 2 0 0 2 0 1 8 2 2 5 0 0 0 0 0</p>
39. Relief from the Requirements for Audit Committees [Document Identifier 226]	 <p>6 2 2 0 0 2 0 1 8 2 2 6 0 0 0 0 0</p>
41. Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual [Document Identifier 434]	 <p>6 2 2 0 0 2 0 1 8 4 3 4 0 0 0 0 0</p>
42. Long-Term Care Experience Reporting Forms [Document Identifier 306]	 <p>6 2 2 0 0 2 0 1 8 3 0 6 0 0 0 0 0</p>
43. Credit Insurance Experience Exhibit [Document Identifier 230]	 <p>6 2 2 0 0 2 0 1 8 2 3 0 0 0 0 0 0</p>
44. Accident and Health Policy Experience Exhibit [Document Identifier 210]	 <p>6 2 2 0 0 2 0 1 8 2 1 0 0 0 0 0 0</p>
45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]	 <p>6 2 2 0 0 2 0 1 8 2 1 6 0 0 0 0 0</p>
46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]	 <p>6 2 2 0 0 2 0 1 8 2 1 7 0 0 0 0 0</p>
47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]	 <p>6 2 2 0 0 2 0 1 8 4 3 5 0 0 0 0 0</p>
49. Variable Annuities Supplement [Document Identifier 286]	 <p>6 2 2 0 0 2 0 1 8 2 8 6 0 0 0 0 0</p>

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Prepaid Assets	258,510	258,510		
2505. Third Party Receivable	2,466,220		2,466,220	
2597. Summary of remaining write-ins for Line 25 from overflow page	2,724,730	258,510	2,466,220	

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,724,995	0.018	1,724,995		1,724,995	0.018
1.02 All other governments	13,810,688	0.147	13,810,688		13,810,688	0.147
1.03 U.S. states, territories and possessions, etc. guaranteed	58,502,255	0.621	58,502,255		58,502,255	0.621
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	35,337,540	0.375	35,337,540		35,337,540	0.375
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	492,709,950	5.227	492,709,950		492,709,950	5.228
1.06 Industrial and miscellaneous	5,634,465,833	59.774	5,634,465,833		5,634,465,833	59.789
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates	62,438,831	0.662	62,438,831		62,438,831	0.663
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated Bank loans	22,892,553	0.243	22,892,553		22,892,553	0.243
1.11 Total long-term bonds	6,321,882,645	67.067	6,321,882,645		6,321,882,645	67.084
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	14,681,892	0.156	14,681,892		14,681,892	0.156
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	14,681,892	0.156	14,681,892		14,681,892	0.156
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	68,339,105	0.725	68,339,105		68,339,105	0.725
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	408,122,782	4.330	408,122,782		408,122,782	4.331
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	476,461,887	5.055	476,461,887		476,461,887	5.056
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	1,070,109,453	11.352	1,070,109,453		1,070,109,453	11.355
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total mortgage loans	1,070,109,453	11.352	1,070,109,453		1,070,109,453	11.355
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	45,344,842	0.481	45,344,842		45,344,842	0.481
6.02 Cash equivalents (Schedule E, Part 2)	779,968,950	8.274	779,968,950		779,968,950	8.277
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	825,313,792	8.756	825,313,792		825,313,792	8.758
7. Contract loans	260,582,148	2.764	258,228,526		258,228,526	2.740
8. Derivatives (Schedule DB)	130,847,769	1.388	130,847,769		130,847,769	1.388
9. Other invested assets (Schedule BA)	324,614,252	3.444	324,613,982		324,613,982	3.445
10. Receivables for securities	1,738,485	0.018	1,738,485		1,738,485	0.018
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	9,426,232,323	100.000	9,423,878,431		9,423,878,431	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6)	
2.2	Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13	
3.2	Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15	
6.2	Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12	
7.2	Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11	
8.2	Totals, Part 3, Column 9	
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 BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	951,482,636
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7)	161,900,000
2.2	Additional investment made after acquisition (Part 2, Column 8)	161,900,000
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12	
3.2	Totals, Part 3, Column 11	
4.	Accrual of discount	701,397
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9	
5.2	Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	242,743
7.	Deduct amounts received on disposals, Part 3, Column 15	43,285,186
8.	Deduct amortization of premium and mortgage interest points and commitment fees	932,138
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13	
9.2	Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11	
10.2	Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,070,109,452
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	1,070,109,452
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	1,070,109,452

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1. Book/adjusted carrying value, December 31 of prior year	363,777,938
2. Cost of acquired:	
2.1 Actual cost at time of acquisition (Part 2, Column 8)	41,501,355
2.2 Additional investment made after acquisition (Part 2, Column 9)	20,660,162
3. Capitalized deferred interest and other:	
3.1 Totals, Part 1, Column 16	
3.2 Totals, Part 3, Column 12	
4. Accrual of discount	1,828
5. Unrealized valuation increase (decrease):	
5.1 Totals, Part 1, Column 13	5,359,921
5.2 Totals, Part 3, Column 9	(13,600,026)
6. Total gain (loss) on disposals, Part 3, Column 19	(33,850)
7. Deduct amounts received on disposals, Part 3, Column 16	92,316,226
8. Deduct amortization of premium and depreciation	736,850
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Totals, Part 1, Column 17	
9.2 Totals, Part 3, Column 14	
10. Deduct current year's other than temporary impairment recognized:	
10.1 Totals, Part 1, Column 15	
10.2 Totals, Part 3, Column 11	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	324,614,252
12. Deduct total nonadmitted amounts	270
13. Statement value at end of current period (Line 11 minus Line 12)	324,613,982

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value, December 31 of prior year	6,637,068,860
2. Cost of bonds and stocks acquired, Part 3, Column 7	3,152,106,963
3. Accrual of discount	37,010,730
4. Unrealized valuation increase (decrease):	
4.1. Part 1, Column 12	
4.2. Part 2, Section 1, Column 15	
4.3. Part 2, Section 2, Column 13	71,636,849
4.4. Part 4, Column 11	(184,396,721)
5. Total gain (loss) on disposals, Part 4, Column 19	84,636,366
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,969,459,824
7. Deduct amortization of premium	31,972,299
8. Total foreign exchange change in book/adjusted carrying value:	
8.1. Part 1, Column 15	
8.2. Part 2, Section 1, Column 19	
8.3. Part 2, Section 2, Column 16	
8.4. Part 4, Column 15	
9. Deduct current year's other than temporary impairment recognized:	
9.1. Part 1, Column 14	
9.2. Part 2, Section 1, Column 17	
9.3. Part 2, Section 2, Column 14	
9.4. Part 4, Column 13	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	16,395,500
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,813,026,424
12. Deduct total nonadmitted amounts	
13. Statement value at end of current period (Line 11 minus Line 12)	6,813,026,424

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	Description				
Governments (Including all obligations guaranteed by governments)	1. United States	1,724,995	1,806,902	1,734,493	1,735,000
	2. Canada				
	3. Other Countries	13,810,688	15,289,230	13,950,850	12,375,000
	4. Totals	15,535,683	17,096,132	15,685,343	14,110,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	58,502,255	65,887,769	59,789,137	44,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	35,337,540	45,600,235	35,690,461	31,140,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	492,709,950	584,928,712	492,504,138	466,037,000
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	5,171,968,091	5,535,727,073	5,171,951,776	5,054,785,014
	9. Canada	94,144,572	103,806,348	94,834,354	87,585,545
	10. Other Countries	391,245,723	426,001,834	393,688,838	365,735,090
	11. Totals	5,657,358,386	6,065,535,255	5,660,474,968	5,508,105,649
Parent, Subsidiaries and Affiliates	12. Totals	62,438,831	79,436,642	62,401,742	63,515,000
	13. Total Bonds	6,321,882,645	6,858,484,745	6,326,545,789	6,126,962,649
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	14,681,892	14,681,892	14,999,999	
	15. Canada				
	16. Other Countries				
	17. Totals	14,681,892	14,681,892	14,999,999	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	14,681,892	14,681,892	14,999,999	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States	68,339,105	68,339,105	62,912,333	
	21. Canada				
	22. Other Countries				
	23. Totals	68,339,105	68,339,105	62,912,333	
Parent, Subsidiaries and Affiliates	24. Totals	408,122,782	408,122,782	318,819,614	
	25. Total Common Stocks	476,461,887	476,461,887	381,731,947	
	26. Total Stocks	491,143,779	491,143,779	396,731,946	
	27. Total Bonds and Stocks	6,813,026,424	7,349,628,524	6,723,277,735	

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	435,619		887,309		402,067	XXX	1,724,995	0.0	1,698,387	0.0	1,724,995	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	435,619		887,309		402,067	XXX	1,724,995	0.0	1,698,387	0.0	1,724,995	
2. All Other Governments												
2.1 NAIC 1				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13,810,687
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13,810,687
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1				16,630,922	36,529,227	XXX	53,160,149	0.8	42,732,871	0.7	53,160,150	(1)
3.2 NAIC 2		821,862	2,054,656	2,465,587		XXX	5,342,105	0.1	6,050,267	0.1	5,342,105	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		821,862	2,054,656	19,096,509	36,529,227	XXX	58,502,254	0.9	48,783,138	0.8	58,502,255	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1				8,561,830	22,158,960	XXX	30,720,790	0.5	87,930,006	1.4	30,720,790	
4.2 NAIC 2				4,616,750		XXX	4,616,750	0.1	4,604,065	0.1	4,616,750	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX			7,630,401	0.1		
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals				13,178,580	22,158,960	XXX	35,337,540	0.6	100,164,472	1.6	35,337,540	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1		34,060,005	55,340,398	65,520,835	278,401,104	XXX	433,322,342	6.9	424,202,830	7.0	350,956,454	82,365,888
5.2 NAIC 2				18,583,000	40,804,609	XXX	59,387,609	0.9	81,374,683	1.3	59,387,609	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals		34,060,005	55,340,398	84,103,835	319,205,713	XXX	492,709,951	7.8	505,577,513	8.3	410,344,063	82,365,888

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	90,977,995	248,501,930	382,406,345	567,624,839	2,393,861,581	XXX	3,683,372,690	58.3	3,420,274,518	56.1	1,862,576,763	1,820,795,927
6.2 NAIC 2	943,362	26,156,622	106,781,827	552,497,788	1,194,488,436	XXX	1,880,868,035	29.8	1,688,418,859	27.7	1,495,465,467	385,402,568
6.3 NAIC 3				34,380,000		XXX	34,380,000	0.5	19,888,971	0.3	32,500,000	1,880,000
6.4 NAIC 4	420,506	6,261,009	3,699,655			XXX	10,381,170	0.2	9,508,158	0.2	10,381,170	
6.5 NAIC 5	1,974,671	10,039,646	8,186,698	1,943,587	3,319,335	XXX	25,463,937	0.4	8,899,397	0.1		25,463,937
6.6 NAIC 6						XXX			4,035,417	0.1		
6.7 Totals	94,316,534	290,959,207	501,074,525	1,156,446,214	3,591,669,352	XXX	5,634,465,832	89.1	5,151,025,320	84.5	3,400,923,400	2,233,542,432
7. Hybrid Securities												
7.1 NAIC 1						XXX			7,447,050	0.1		
7.2 NAIC 2						XXX			5,789,724	0.1		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX			13,236,774	0.2		
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				23,635,000	0.4		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX				23,635,000	0.4		
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2					22,892,553	XXX	22,892,553	0.4	178,899,148	2.9		22,892,553
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals					22,892,553	XXX	22,892,553	0.4	178,899,148	2.9		22,892,553

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 91,413,614	282,561,935	438,634,052	662,084,145	2,741,417,907		4,216,111,653	66.7	XXX	XXX	2,299,139,152	1,916,972,501
11.2 NAIC 2	(d) 943,362	26,978,484	108,836,483	587,008,741	1,311,778,813		2,035,545,883	32.2	XXX	XXX	1,627,250,762	408,295,121
11.3 NAIC 3	(d)			34,380,000			34,380,000	0.5	XXX	XXX	32,500,000	1,880,000
11.4 NAIC 4	(d) 420,506	6,261,009	3,699,655				10,381,170	0.2	XXX	XXX	10,381,170	
11.5 NAIC 5	(d) 1,974,671	10,039,646	8,186,698	1,943,587	3,319,335		(c) 25,463,937	0.4	XXX	XXX		25,463,937
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	94,752,153	325,841,074	559,356,888	1,285,416,473	4,056,516,055		(b) 6,321,882,643	100.0	XXX	XXX	3,969,271,084	2,352,611,559
11.8 Line 11.7 as a % of Col. 7	1.5	5.2	8.8	20.3	64.2		100.0	XXX	XXX	XXX	62.8	37.2
12. Total Bonds Prior Year												
12.1 NAIC 1	79,526,908	554,714,804	779,247,259	815,148,928	1,769,487,480		XXX	XXX	3,998,125,379	65.6	2,332,834,769	1,665,290,610
12.2 NAIC 2	27,668,077	30,933,620	134,951,753	594,603,023	1,239,404,042	23,635,000	XXX	XXX	2,051,195,515	33.6	1,594,399,320	456,796,195
12.3 NAIC 3		1,001,667			18,887,304		XXX	XXX	19,888,971	0.3	18,887,304	1,001,667
12.4 NAIC 4	2,629,933	3,392,357	1,931,762	1,554,106	7,630,401		XXX	XXX	17,138,559	0.3	17,138,559	
12.5 NAIC 5	98,658	2,561,325	676,899	1,762,090	3,800,425		XXX	XXX	(c) 8,899,397	0.1		8,899,397
12.6 NAIC 6	304,788	739,638	829,493	2,147,608	13,890		XXX	XXX	(c) 4,035,417	0.1	4,035,417	
12.7 Totals	110,228,364	593,343,411	917,637,166	1,415,215,755	3,039,223,542	23,635,000	XXX	XXX	(b) 6,099,283,238	100.0	3,967,295,369	2,131,987,869
12.8 Line 12.7 as a % of Col. 9	1.8	9.7	15.0	23.2	49.8	0.4	XXX	XXX	100.0	XXX	65.0	35.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	22,802,126	70,620,005	147,992,962	401,807,835	1,655,916,223		2,299,139,151	36.4	2,332,834,769	38.2	2,299,139,151	XXX
13.2 NAIC 2		17,109,804	97,055,560	337,793,224	1,175,292,173		1,627,250,761	25.7	1,594,399,320	26.1	1,627,250,761	XXX
13.3 NAIC 3				32,500,000			32,500,000	0.5	18,887,304	0.3	32,500,000	XXX
13.4 NAIC 4	420,506	6,261,009	3,699,655				10,381,170	0.2	17,138,559	0.3	10,381,170	XXX
13.5 NAIC 5									4,035,417	0.1		XXX
13.6 NAIC 6												XXX
13.7 Totals	23,222,632	93,990,818	248,748,177	772,101,059	2,831,208,396		3,969,271,082	62.8	3,967,295,369	65.0	3,969,271,082	XXX
13.8 Line 13.7 as a % of Col. 7	0.6	2.4	6.3	19.5	71.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.4	1.5	3.9	12.2	44.8		62.8	XXX	XXX	XXX	62.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	68,611,488	211,941,930	290,641,090	260,276,310	1,085,501,684		1,916,972,502	30.3	1,665,290,610	27.3	XXX	1,916,972,502
14.2 NAIC 2	943,362	9,868,680	11,780,923	249,215,517	136,486,640		408,295,122	6.5	456,796,195	7.5	XXX	408,295,122
14.3 NAIC 3				1,880,000			1,880,000	0.0	1,001,667	0.0	XXX	1,880,000
14.4 NAIC 4											XXX	
14.5 NAIC 5	1,974,671	10,039,646	8,186,698	1,943,587	3,319,335		25,463,937	0.4	8,899,397	0.1	XXX	25,463,937
14.6 NAIC 6											XXX	
14.7 Totals	71,529,521	231,850,256	310,608,711	513,315,414	1,225,307,659		2,352,611,561	37.2	2,131,987,869	35.0	XXX	2,352,611,561
14.8 Line 14.7 as a % of Col. 7	3.0	9.9	13.2	21.8	52.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.1	3.7	4.9	8.1	19.4		37.2	XXX	XXX	XXX	XXX	37.2

(a) Includes \$ 822,209,450 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$ current year of bonds with Z designations and \$ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
 (c) Includes \$ 25,463,937 current year, \$ 6,780,155 prior year of bonds with 5GI designations and \$ current year, \$ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) 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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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	435,619		887,309		402,067	XXX	1,724,995	0.0	1,698,387	0.0	1,724,995	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	435,619		887,309		402,067	XXX	1,724,995	0.0	1,698,387	0.0	1,724,995	
2. All Other Governments												
2.01 Issuer Obligations				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13,810,687
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13,810,687
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		821,862	2,054,656	19,096,509	36,529,227	XXX	58,502,254	0.9	48,783,139	0.8	58,502,255	(1)
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		821,862	2,054,656	19,096,509	36,529,227	XXX	58,502,254	0.9	48,783,139	0.8	58,502,255	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations				13,178,580	22,158,960	XXX	35,337,540	0.6	100,164,473	1.6	35,337,540	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals				13,178,580	22,158,960	XXX	35,337,540	0.6	100,164,473	1.6	35,337,540	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations		1,322,675	5,711,840	84,103,835	319,205,713	XXX	410,344,063	6.5	423,853,878	6.9	410,344,062	1
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities		32,737,330	49,628,558			XXX	82,365,888	1.3	81,223,635	1.3		82,365,888
5.04 Other Loan-Backed and Structured Securities						XXX			500,000	0.0		
5.05 Totals		34,060,005	55,340,398	84,103,835	319,205,713	XXX	492,709,951	7.8	505,577,513	8.3	410,344,062	82,365,889
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,126,108	25,747,435	171,595,477	619,482,376	2,595,122,913	XXX	3,413,074,309	54.0	2,650,142,755	43.5	3,101,354,454	311,719,855
6.02 Residential Mortgage-Backed Securities	37,980,502	96,865,050	85,917,526	96,665,599	17,890,099	XXX	335,318,776	5.3	829,249,552	13.6	126,293,389	209,025,387
6.03 Commercial Mortgage-Backed Securities	31,352,684	50,355,406	76,640,429	17,200,321	28,786,779	XXX	204,335,619	3.2	168,403,041	2.8	55,264,608	149,071,011
6.04 Other Loan-Backed and Structured Securities	23,857,240	117,991,317	166,921,094	423,097,918	949,869,562	XXX	1,681,737,131	26.6	1,503,229,970	24.6	118,010,950	1,563,726,181
6.05 Totals	94,316,534	290,959,208	501,074,526	1,156,446,214	3,591,669,353	XXX	5,634,465,835	89.1	5,151,025,318	84.5	3,400,923,401	2,233,542,434
7. Hybrid Securities												
7.01 Issuer Obligations						XXX			13,236,774	0.2		
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX			13,236,774	0.2		
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	8,469,347	8,469,347			
3. Accrual of discount	48,793	48,793			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,403	2,403			
6. Deduct consideration received on disposals	8,520,543	8,520,543			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	127,431,395
2. Cost paid/(consideration received) on additions:	
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	220,426,129
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	101,533,581
	321,959,710
3. Unrealized valuation increase/(decrease):	
3.1 Section 1, Column 17	2,353,681
3.2 Section 2, Column 19	(2,413,867)
	(60,186)
4. SSAP No. 108 Adjustments	
5. Total gain (loss) on termination recognized, Section 2, Column 22	247,129,999
6. Considerations received/(paid) on terminations, Section 2, Column 15	355,049,618
7. Amortization:	
7.1 Section 1, Column 19	(107,030,348)
7.2 Section 2, Column 21	(103,533,182)
	(210,563,530)
8. Adjustment to the book/adjusted carrying value of hedged item:	
8.1 Section 1, Column 20	
8.2 Section 2, Column 23	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Section 1, Column 18	
9.2 Section 2, Column 20	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	130,847,769
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	130,847,769

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(328,602)
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 minus	(6,847,739)
3.12 Section 1, Column 15, prior year	(328,603)
	(6,519,136)
Change in variation margin on open contracts - All other	
3.13 Section 1, Column 18, current year minus	
3.14 Section 1, Column 18, prior year	(6,519,136)
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)	(6,519,136)
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(31,636,044)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22 Amount recognized (Section 2, Column 16)	(31,636,044)
4.23 SSAP No. 108 Adjustments	(31,636,044)
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)	(6,847,739)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(6,847,739)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	130,847,770
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(6,847,739)
3.	Total (Line 1 plus Line 2)	124,000,031
4.	Part D, Section 1, Column 5	130,847,769
5.	Part D, Section 1, Column 6	(6,847,738)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	.....
		Fair Value Check
7.	Part A, Section 1, Column 16	391,616,028
8.	Part B, Section 1, Column 13	(6,847,739)
9.	Total (Line 7 plus Line 8)	384,768,289
10.	Part D, Section 1, Column 8	393,622,579
11.	Part D, Section 1, Column 9	(8,854,290)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21	5,499,798
14.	Part B, Section 1, Column 20	10,906,787
15.	Part D, Section 1, Column 11	16,406,585
16.	Total (Line 13 plus Line 14 minus Line 15) .....	.....

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	95,485,598		94,926,091	559,507
2. Cost of cash equivalents acquired	7,167,759,062	2,696,914	7,165,062,148	
3. Accrual of discount	51,878	3,086	48,792	
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	6,483,327,583	2,700,000	6,480,627,583	
7. Deduct amortization of premium	5			5
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	779,968,950		779,409,448	559,502
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	779,968,950		779,409,448	559,502

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
15515104		Irvine	CA		04/20/2015	3.600	20,422,705						33,600,000	11/01/2019
15518110		Cockeysville	MD		05/02/2018	4.150	30,000,000						68,589,474	10/15/2019
80514245	CF	West Covina	CA		02/04/2015	4.140	5,192,996						17,400,000	06/27/2019
80514247	CF	Chattanooga	TN		03/11/2015	3.840	9,209,620						27,500,000	06/20/2019
80514248	CF	Goodlettsville	TN		03/12/2015	3.970	6,655,974						20,800,000	08/20/2019
80514302	CF	Toms River	NJ		10/01/2013	7.200	1,344,047		(65,218)				17,736,813	10/21/2019
80514304		Laguna Beach	CA		10/01/2013	7.400	318,725		(12,365)				3,470,000	10/30/2019
80514306	CF	Toms River	NJ		10/01/2013	6.250	501,994		(18,694)				6,663,187	10/21/2019
80514311	CF	Athens	GA		10/01/2013	5.150	4,771,511		(50,985)				17,200,000	08/23/2019
80514313	CF	Durango	CO		10/01/2013	6.380	11,873,382		(218,029)				39,700,000	08/23/2019
80514316	CF	Shakopee	MN		10/01/2013	5.890	9,186,519		(37,459)				18,200,000	08/19/2019
80514317	CF	Salem	OR		10/01/2013	3.500	4,646,358						34,200,000	09/30/2019
80514321	CF	Las Cruces	NM		10/01/2013	6.100	2,507,022		(48,256)				12,800,000	06/20/2019
80514327		Herrndon	VA		10/01/2013	5.800	6,694,991		(107,970)				18,400,000	09/26/2019
80514328	CF	Madison	WI		10/01/2013	5.560	3,086,824		9,404				5,900,000	06/18/2019
80514329	CF	Berkeley	CA		10/01/2013	5.280	24,758,014		127,210				91,600,000	11/13/2019
80514331	CF	Tempe	AZ		10/01/2013	5.170	19,856,226		(5,953)				66,000,000	08/26/2019
80514332	CF	Washington	DC		10/01/2013	5.000	8,445,420		97,084				25,400,000	09/17/2019
80514333		Vancouver	WA		10/01/2013	5.200	5,916,427		(15,853)				19,000,000	11/02/2019
80514334	CF	Huntington Beach	CA		10/01/2013	4.590	13,857,591		31,011				70,000,000	09/26/2019
80514335	CF	Ankeny	IA		10/01/2013	4.850	11,339,571		96,264				17,553,228	09/29/2019
80514336	CF	Plymouth	MN		10/01/2013	4.500	8,361,183		23,840				23,100,000	08/19/2019
80514338	CF	San Mateo	CA		10/01/2013	4.400	6,461,793		(9,830)				21,900,000	08/20/2019
80514340	CF	Phoenix	AZ		10/01/2013	4.700	27,273,697		176,434				66,030,000	11/21/2019
80514342	CF	Palm Beach Gardens	FL		10/01/2013	4.600	36,757,151		(107,042)				127,600,000	11/27/2019
80514347	CF	Ankeny	IA		10/01/2013	4.500	2,244,813		25,375				3,546,772	09/29/2019
80514349	CF	Franklin	NJ		10/01/2013	6.200	13,572,105		(69,519)				25,400,000	10/14/2019
80515100	CF	Costa Mesa	CA		03/19/2015	3.930	3,796,000						8,300,000	06/27/2019
80515100A	CF	Costa Mesa	CA		07/13/2018	5.500	1,540,063						8,300,000	06/27/2019
80515103	CF	Beech Grove	IN		05/05/2015	4.000	2,181,350						5,200,000	10/07/2019
80515122		Irvine	CA		04/07/2015	3.670	33,347,722						89,000,000	10/23/2019
80515128	CF	San Pedro	CA		03/19/2015	3.930	7,719,000						20,700,000	06/27/2019
80515128A	CF	San Pedro	CA		07/13/2018	5.500	4,208,669						20,700,000	06/27/2019
80515129	CF	Santa Clara	CA		03/19/2015	3.930	10,101,000						20,100,000	06/27/2019
80515129A	CF	Santa Clara	CA		07/13/2018	5.500	2,203,333						20,100,000	06/27/2019
80515130	CF	Vancouver	WA		03/19/2015	3.930	5,742,000						12,200,000	06/27/2019
80515130A	CF	Vancouver	WA		07/13/2018	5.500	1,775,571						12,200,000	06/27/2019
80515131	CF	Vancouver	WA		03/19/2015	3.930	6,642,000						13,700,000	06/27/2019
80515131A	CF	Vancouver	WA		07/13/2018	5.500	2,272,364						13,700,000	06/27/2019
80515137	CF	Dallas	TX		07/10/2015	4.010	10,562,012						18,800,000	08/30/2019
80515146	CF	Bonita Springs	FL		07/30/2015	4.140	6,016,727						15,100,000	09/12/2019
80515172		Bellevue	WA		10/09/2015	4.110	3,852,759						6,581,818	08/22/2019
80515199	CF	Lexington	KY		12/14/2015	4.500	30,846,443						48,700,000	11/22/2019
80515216	CF	Tuscaloosa	AL		12/16/2015	4.290	6,835,195						15,300,000	08/31/2019
80515235		Hayward	CA		02/10/2016	4.170	11,500,000						18,100,000	09/17/2019
80516132	CF	Santa Monica	CA		06/01/2016	3.800	36,200,000						86,600,000	10/31/2019
80516138	CF	Seattle	WA		06/28/2016	3.950	16,418,653						25,900,000	06/27/2019
80516171	CF	Brownstown	MI		09/15/2016	3.500	23,876,779						50,400,000	10/11/2019
80516188	CF	Homewood	AL		10/03/2016	3.650	10,225,120						17,600,000	09/03/2019
80516190	CF	Decatur	GA		11/14/2016	3.820	21,251,696						39,600,000	10/01/2019
80516213	CF	Austin	TX		11/02/2016	3.900	15,482,957						23,800,000	10/10/2019
80516224	CF	Pembroke Pines	FL		12/22/2016	3.810	13,205,319						25,600,000	08/23/2019
80516232	CF	Various	TX		12/09/2016	3.710	11,328,285						20,180,000	06/27/2019
80516235	CF	Nashville	TN		01/18/2017	4.010	28,500,000						51,300,000	08/22/2019
80516236	CF	Santa Monica	CA		02/06/2017	4.150	13,029,462						24,500,000	10/31/2019
80516238	CF	Hamilton	NJ		12/29/2016	4.240	6,755,514						10,300,000	08/21/2019
80516241	CF	Lutherville-Timonium	MD		02/28/2017	3.980	14,647,359						28,300,000	09/30/2019
80517111	CF	Manhattan Beach	CA		03/02/2017	3.980	32,343,168						63,300,000	09/26/2019
80517200		Portsmouth	VA		10/10/2017	4.020	8,037,939						12,700,000	06/18/2019

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	3 Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
80517222	CF	Mesa	AZ		12/11/2017	4.060	9,176,663						17,600,000	06/20/2019
80517238	CF	Skokie	IL		02/21/2018	4.350	12,800,000						19,200,000	10/14/2019
80518104	CF	Portland	OR		03/12/2018	4.100	10,367,672						17,400,000	08/22/2019
80518117	CF	San Antonio	TX		04/24/2018	4.640	23,000,000						34,600,000	06/30/2019
80518120	CF	Atlanta	GA		05/01/2018	4.550	8,778,809						14,000,000	10/01/2019
80518131	CF	New Castle	PA		07/13/2018	4.450	6,305,187						13,500,000	11/07/2019
80518132	CF	Hermitage	PA		07/13/2018	4.450	7,760,230						17,300,000	11/07/2019
80518198	CF	Indian Land	SC		08/28/2018	4.310	13,020,000						20,800,000	10/10/2019
80518227	CF	Irvine	CA		11/21/2018	4.510	7,500,000						15,300,000	10/23/2019
80518238	CF	Delray Beach	FL		12/18/2018	4.620	4,900,381						9,100,000	10/26/2019
80519505	CF	Alhambra	CA		06/23/2017	3.960	11,700,000						24,300,000	11/06/2019
80519508	CF	Vancouver	WA		08/10/2017	4.200	7,900,000						11,800,000	11/20/2019
80519509	CF	Vancouver	WA		08/10/2017	4.200	12,000,000						16,300,000	11/20/2019
80519511	CF	Reseda	CA		09/06/2017	4.250	12,964,116						21,200,000	11/20/2019
80519515	CF	Tampa	FL		12/14/2018	4.840	11,254,661		(24,605)				16,500,000	11/05/2019
80519516	CF	Ashburn	VA		12/24/2018	4.730	8,200,021		(27,039)				14,200,000	11/06/2019
5300058		San Diego	CA		08/05/2019	4.100	44,000,000						77,000,000	07/10/2019
5300064		Columbus	OH		10/29/2019	3.750	43,000,000						60,000,000	08/30/2019
9282017	CF	Irving	TX		10/02/2017	4.160	19,285,275						29,000,000	08/21/2017
5300070		Conway	AR		12/04/2019	3.550	28,400,000						40,000,000	10/29/2019
5300071		Conway	AR		12/05/2019	3.450	46,500,000						71,250,000	10/29/2019
BGA03GEH2		Bellvue	WA		05/01/2015	5.120	14,196,058		(82,375)				21,350,000	05/01/2015
BGA03GEJ8		Bellvue	WA		12/27/2012	4.650	9,399,262		(28,519)				14,400,000	05/01/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							1,070,109,453		(343,089)				2,342,251,292	XXX
0899999. Total Mortgages in good standing							1,070,109,453		(343,089)				2,342,251,292	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,070,109,453		(343,089)				2,342,251,292	XXX

General Interrogatory:

- Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.
- Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
- Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
5300058	San Diego	CA		08/05/2019	4.100	44,000,000		77,000,000
5300064	Columbus	OH		10/29/2019	3.750	43,000,000		60,000,000
5300070	Conway	AR		12/04/2019	3.550	28,400,000		40,000,000
5300071	Conway	AR		12/05/2019	3.450	46,500,000		71,250,000
0599999. Mortgages in good standing - Commercial mortgages-all other						161,900,000		248,250,000
0899999. Total Mortgages in good standing						161,900,000		248,250,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						161,900,000		248,250,000

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

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
80519511	Reseda	CA		09/06/2017		13,000,000							35,884			
80519515	Tampa	FL		12/14/2018		11,437,620							158,353			
9282017	Irving	TX		10/02/2017		19,600,646							27,958			
BGA03GEH2	Bellvue	WA		05/01/2015		14,579,146							315,230	300,715	(14,515)	(14,515)
BGA03GEJ8	Bellvue	WA		12/27/2012		9,597,529							174,033	169,747	(4,286)	(4,286)
0299999. Mortgages with partial repayments						703,135,575							489,263	21,400,798	(18,801)	(18,801)
0599999 - Totals						725,002,642		112,348			112,348		22,112,107	43,285,186	242,743	242,743

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation and Administrative Symbol	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than-Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD			DE	Brightwood Capital Fund Managers III, LL		07/16/2015		7,288,174	7,288,174	7,288,174	255,686						2,500,000	1.584
BRSCPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)			DE	Brightwood Capital Fund Managers III, LL		09/12/2014		13,103,243	13,103,243	13,103,243	900,297						5,700,000	24.513
BGA0AN-0A-9	CRE 3 PEAKS SOLAR			DE	Centaurus Renewable Energy		11/09/2016		33,749,500	33,749,500	33,749,500	(2,603,257)					656,014	40.000	
BGA097-AD-9	CRE FIVE POINTS LLC			DE	Centaurus Renewable Energy		06/01/2016		13,891,013	13,891,013	13,891,013	(561,483)					148,540	17.400	
BGA05V-BJ-6	CRE GRANDVIEW IDAHO LLC			DE	Centaurus Renewable Energy		07/26/2016		12,821,101	12,821,101	12,821,101	(1,507,238)					287,097	40.000	
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END			DE	GSO Energy Select Opportunities Associat		10/28/2015		11,868,631	11,868,631	11,868,631	390,986						12,625,082	0.856
BGA06B-EP-2	LENNAR CORPORATION			DE	Lennar Multifamily BTC Venture GP, LLC		11/12/2015		77,083,324	77,083,324	77,083,324	(4,065,845)							4.540
BGA03Y-S6-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F			DE	Magnetar Financial LLC		05/26/2015		22,029,471	22,029,471	22,029,471	1,158,864							2.781
BGA05S-N6-8	STRATEGIC GROWTH BANCORP INC SGP HOLDCO			DE	SGCP Holdco LLC		08/31/2015		13,809,194	13,809,194	13,809,194	1,520,276							11.789
1999999	Joint Venture Interests - Common Stock - Unaffiliated								205,643,651	205,643,651	205,643,651	(4,511,714)					1,091,651	20,825,082	XXX
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD				YGRENE		07/20/2015		4,544,187	4,544,187	4,544,187		(733,656)				1,210,276	100.000	
BGA0LQ-JS-1	ALTUS TL 11				Spec FIN		12/13/2018						(1,366)						100.000
2999999	Collateral Loans - Unaffiliated								4,544,187	4,544,187	4,544,187		(735,022)				1,210,276		XXX
000000-00-0	RABBI TRUST								3,998,737	1,872,364	1,872,364	43,329							100.000
4699999	Any Other Class of Assets - Unaffiliated								3,998,737	1,872,364	1,872,364	43,329							XXX
000000-00-0	TAPIoca VIEW, LLC		Wilmington	DE	ACCORDIA		09/30/2013		104,000,000	112,554,050	112,554,050	9,828,306							100.000
000000-00-0	GOTHAM ISSUER, LLC		Wilmington	DE	ACCORDIA		09/30/2013		270	270	270								100.000
4799999	Any Other Class of Assets - Affiliated								104,000,270	112,554,320	112,554,050	9,828,306							XXX
4899999	Total - Unaffiliated								214,186,575	212,060,202	212,060,202	(4,468,385)	(735,022)				2,301,927	20,825,082	XXX
4999999	Total - Affiliated								104,000,270	112,554,320	112,554,050	9,828,306							XXX
5099999	Totals								318,186,845	324,614,522	324,614,252	5,359,921	(735,022)				2,301,927	20,825,082	XXX

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat	10/28/2015			213,465		0.856	
BGA06B-EP-2	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC	11/12/2015			7,925,296		4.540	
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Magnetar Financial LLC	05/26/2015			12,521,401		2.781	
1999999. Joint Venture Interests - Common Stock - Unaffiliated											
BGA004-7K-5	ALTUSTERMLOAN16 TERM LOAN 9.487% 09/3			SPEC FIN	09/06/2019		3,360,434			0.000	
BGAOPR-8S-7	ALTUS_TL_1 TERM LOAN 9.727% 09/30/21		CT	SPEC FIN	08/05/2019		19,742,547			0.000	
BGA00B-SU-4	ALTUSTERMLOAN17 TERM LOAN 9.556% 09/3			SPEC FIN	09/30/2019		3,360,434			0.000	
BGA0N8-9N-1	ALTUS_TL_12 TERM LOAN 9.730% 04/01/22			SPEC FIN	04/01/2019		9,157,181			0.000	
BGA0N1-QM-5	ALTUS_TL_13 TERM LOAN 9.701% 05/08/22			SPEC FIN	05/08/2019		3,360,434			0.000	
BGAOP4-MX-1	ALTUS_TL_14 TERM LOAN 9.772% 06/20/22			SPEC FIN	06/20/2019		2,520,325			0.000	
2999999. Collateral Loans - Unaffiliated							41,501,355			XXX	
4899999. Total - Unaffiliated							41,501,355	20,660,162			XXX
4999999. Total - Affiliated											XXX
5099999 - Totals							41,501,355	20,660,162			XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 3

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

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- Tempo- rary Impair- ment Recog- nized	12 Capital- ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD		DE	Capital Distribution	07/16/2015	10/31/2019	1,292,319	(558,720)				(558,720)		1,292,319	733,599			558,720		
BRSCPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)		DE	Capital Distribution	09/12/2014	12/23/2019	7,051,967	(4,274,786)				(4,274,786)		7,051,967	2,777,181			4,274,786		
BGA0AN-0A-9	CRE 3 PEAKS SOLAR		DE	Capital Distribution	11/09/2016	12/30/2019	1,102,600	(656,014)				(656,014)		1,102,600	578,981			656,014		
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	12/30/2019	3,751,797	(3,190,892)				(3,190,892)		3,751,797	560,905			3,190,892		
BGA06B-EP-2	LENNAR CORPORATION		DE	Capital Distribution	11/12/2015	12/19/2019	6,948,989	(74,687)				(74,687)		6,948,989	6,948,989			74,687		
BGA03Y-50-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	11/26/2019	4,592,453	(2,064,262)				(2,064,262)		4,592,453	2,528,191			2,064,262		
BGA05S-N6-8	STRATEGIC GROWTH BANCORP INC SGP HOLDCO		NJ	Capital Distribution	08/31/2015	01/11/2019	2,345,028	(2,345,028)				(2,345,028)		2,345,028				2,345,028		
BGA097-AD-9	CRE FIVE POINTS LLC		DE	Capital Distribution	06/01/2016	11/01/2019		(148,540)				(148,540)						148,540		
BGA05V-BJ-6	CRE GRANDVIEW IDAHO LLC		DE	Capital Distribution	07/26/2016	12/25/2019		(287,097)				(287,097)						287,097		
1999999. Joint Venture Interests - Common Stock - Unaffiliated							27,085,153	(13,600,026)				(13,600,026)		26,561,534	13,548,865			13,600,026		
BGA004-7K-5	ALTUSTERMLOAN16 TERM LOAN 9.487% 09/3			Redemption	09/06/2019	11/22/2019	3,360,434							3,360,434	3,360,434			68,191		
BGA0PR-8S-7	ALTUS_TL_1 TERM LOAN 9.727% 09/30/21		CT	Redemption	08/05/2019	11/22/2019	19,742,547							19,742,547	19,742,547			581,434		
BGA09E-IJ-7	ALTUS_TL_1 TERM LOAN 9.202% 09/30/21		CT	Redemption	10/03/2016	11/22/2019	8,333,334							8,333,334	8,333,334			753,155		
BGA0KX-T2-5	ALTUS_TL_2-10 TERMLOAN 9.200% 09/30/21			Redemption	09/27/2018	11/22/2019	25,203,252							25,203,252	25,203,252			2,312,909		
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD			Redemption	07/20/2015	05/01/2019	281,244							281,244	245,987	(35,216)	(35,216)			
BGA00B-SU-4	ALTUSTERMLOAN17 TERM LOAN 9.556% 09/3			Redemption	09/30/2019	11/22/2019	3,360,434							3,360,434	3,360,434			47,318		
BGA0N8-QN-1	ALTUS_TL_12 TERM LOAN 9.730% 04/01/22			SPEC FIN	04/01/2019	08/05/2019	9,157,181							9,157,181	9,157,181			303,234		
BGA0NL-QM-5	ALTUS_TL_13 TERM LOAN 9.701% 05/08/22			SPEC FIN	05/08/2019	08/05/2019	3,360,434							3,360,434	3,360,434			68,035		
BGA0P4-MX-1	ALTUS_TL_14 TERM LOAN 9.772% 06/20/22			SPEC FIN	06/20/2019	08/05/2019	2,520,325							2,520,325	2,520,325			52,599		
BGA0LQ-JS-1	ALTUS_TL_11			SPEC FIN	12/13/2018	08/05/2019	3,023,024							3,023,024	3,024,390		1,366	1,366	204,748	
2999999. Collateral Loans - Unaffiliated							78,342,209							78,342,209	78,308,318		(33,850)	(33,850)	4,391,623	
000000-00-0	RABBI TRUST					12/30/2019	459,043							459,043	459,043					
4699999. Any Other Class of Assets - Unaffiliated							459,043							459,043	459,043					
4899999. Total - Unaffiliated							105,886,405	(13,600,026)					(13,600,026)		105,362,786	92,316,226		(33,850)	(33,850)	17,991,649
4999999. Total - Affiliated																				
5099999 - Totals							105,886,405	(13,600,026)						(13,600,026)	105,362,786	92,316,226		(33,850)	(33,850)	17,991,649

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

Table with 22 columns: 1 CUSIP Identification, 2 Description, 3-5 Codes (C, o, d, e, F, o, r, e, i, g, n, Bond Char), 6 NAIC Designation and Administrative Symbol, 7 Actual Cost, 8-9 Fair Value (Rate Used to Obtain, Fair Value), 10 Par Value, 11 Book/Adjusted Carrying Value, 12-15 Change in Book/Adjusted Carrying Value (Unrealized Valuation Increase/(Decrease), Current Year's (Amortization) Accretion, Current Year's Other Than Temporary Impairment Recognized, Total Foreign Exchange Change in Book/Adjusted Carrying Value), 16-18 Interest (Rate of, Effective Rate of, When Paid), 19-20 Admitted Amount Due and Accrued (Admitted Amount Due and Accrued, Amount Received During Year), 21-22 Dates (Acquired, Stated Contractual Maturity Date).

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	B o n d Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE CORP BND			1	2FE	8,898,012	138.9130	11,828,442	8,515,000	8,845,616		(9,823)			6.750	6.381	AO	143,691	574,763	09/30/2013	10/01/2037
38148L-AF-3	GOLDMAN SACHS GROUP INC/THE SUB CORP BND				2FE	53,503,730	122.9240	67,608,200	55,000,000	53,593,215		24,885			5.150	5.334	MN	306,854	2,832,500	05/17/2018	05/22/2045
4999999	Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					62,401,742	XXX	79,436,642	63,515,000	62,438,831		15,062			XXX	XXX	XXX	450,545	3,407,263	XXX	XXX
5599999	Total - Parent, Subsidiaries and Affiliates Bonds					62,401,742	XXX	79,436,642	63,515,000	62,438,831		15,062			XXX	XXX	XXX	450,545	3,407,263	XXX	XXX
6099999	Subtotal - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
BGA00V-SL-0	ALTJSTERMLOANB TERM LOAN				2FE	22,892,928	99.0760	22,795,430	23,007,968	22,892,553		(375)			5.000	5.057	JAJO	137,409		11/22/2019	06/30/2045
6499999	Subtotal - Bonds - Unaffiliated Bank Loans - Acquired					22,892,928	XXX	22,795,430	23,007,968	22,892,553		(375)			XXX	XXX	XXX	137,409		XXX	XXX
6599999	Subtotal - Unaffiliated Bank Loans					22,892,928	XXX	22,795,430	23,007,968	22,892,553		(375)			XXX	XXX	XXX	137,409		XXX	XXX
7699999	Total - Issuer Obligations					4,022,717,574	XXX	4,455,347,052	3,704,394,727	3,995,232,679		(6,947,319)			XXX	XXX	XXX	43,821,026	147,970,008	XXX	XXX
7799999	Total - Residential Mortgage-Backed Securities					335,020,890	XXX	364,167,999	413,606,383	335,318,778		10,217,332			XXX	XXX	XXX	249,873	6,395,926	XXX	XXX
7899999	Total - Commercial Mortgage-Backed Securities					274,376,847	XXX	305,000,272	293,757,244	286,701,507		2,579,094			XXX	XXX	XXX	1,435,031	10,370,807	XXX	XXX
7999999	Total - Other Loan-Backed and Structured Securities					1,671,537,550	XXX	1,711,173,991	1,692,196,327	1,681,737,128		(11,376,900)			XXX	XXX	XXX	7,519,019	59,522,043	XXX	XXX
8099999	Total - SVO Identified Funds						XXX								XXX	XXX	XXX			XXX	XXX
8199999	Total - Affiliated Bank Loans						XXX								XXX	XXX	XXX			XXX	XXX
8299999	Total - Unaffiliated Bank Loans					22,892,928	XXX	22,795,430	23,007,968	22,892,553		(375)			XXX	XXX	XXX	137,409		XXX	XXX
8399999	Total Bonds					6,326,545,789	XXX	6,858,484,744	6,126,962,649	6,321,882,645		(5,528,168)			XXX	XXX	XXX	53,162,358	224,258,784	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation and Administrative Symbol	21 Date Acquired	
		3 Code	4 Foreign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than-Temporary Impairment Recognized	18 Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)			19 Total Foreign Exchange Change in Book/ Adjusted Carrying Value
9E030C-X9-0	PALANTIR TECHNOLOGIES INC PFD STK			2,446,982.000	1.00	6.130	14,681,892	6.000	14,681,892	14,999,999									561	06/26/2019
8499999	Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						14,681,892	XXX	14,681,892	14,999,999									XXX	XXX
8999999	Total Preferred Stocks						14,681,892	XXX	14,681,892	14,999,999									XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identi- fication	2 Description	3 Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	7 Fair Value		9 Actual Cost	10 Dividends			11 Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Design- ation
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
BGA01T-ZF-7	HOME PARTNERS OF AMERICA LLC			31,948,380	38,338,105	1,200,000	38,338,105	32,911,333								03/15/2017	
BGA030-JT-6	FEDERAL HOME LOAN BANK OF INDI	RF		200,000,000	20,000,000	100,000	20,000,000	20,000,000		467,851						12/20/2019	
BGA094-B9-4	FEDERAL HOME LOAN BANK OF INDI	RF		100,010,000	10,001,000	100,000	10,001,000	10,001,000		830,396						03/28/2018	
9199999	Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other				68,339,105	XXX	68,339,105	62,912,333		1,298,247						XXX	XXX
000000-00-0	Cape Verity I, Inc.			25,000,000	112,240,372	4,489,615	112,240,372	69,000,000				36,613,803		36,613,803		10/02/2013	
000000-00-0	Cape Verity III, Inc.			25,000,000	257,335,355	10,293,410	257,335,355	194,032,945				22,038,605		22,038,605		10/02/2013	
000000-00-0	Gotham Re., Inc.			250,000,000	38,547,055	154,199	38,547,055	55,786,669				12,984,441		12,984,441		10/02/2013	
9399999	Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other				408,122,782	XXX	408,122,782	318,819,614				71,636,849		71,636,849		XXX	XXX
9799999	Total Common Stocks				476,461,887	XXX	476,461,887	381,731,947		1,298,247		71,636,849		71,636,849		XXX	XXX
9899999	Total Preferred and Common Stocks				491,143,779	XXX	491,143,779	396,731,946		1,298,247		71,636,849		71,636,849		XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
912828-YB-0	UNITED STATES TREASURY SENIOR GOVT BND		11/04/2019	MORGAN STANLEY & CO. INC		887,101	900,000	3,259
0599999. Subtotal - Bonds - U.S. Governments								
207726-F4-5	CONNECTICUT STATE OF CONNECTICUT ST		01/29/2019	CITICORP SECURITIES MARKETS		10,964,189	9,480,000	209,508
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions								
167593-H6-2	CHICAGO ILL O HARE INTL ARPT MUNITAX BND		01/01/2019	Forethought Life		4,728,811	4,700,000	
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX		08/08/2019	J.P. MORGAN SECURITIES INC		935,000	935,000	
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT MUNITAX		12/05/2019	RBC DOMINION SECURITIES INC.		4,595,000	4,595,000	
650009-S6-1	NEW YORK ST TIWY AUTH MUNITAX BND		10/28/2019	Various		11,011,444	10,990,000	
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND		08/08/2019	SIEBERT, BRANFORD, SHANK		7,500,000	7,500,000	
79467B-CN-5	CHICAGO SALES TAX SECURITIZATI MUNITAX		01/17/2019	Various		3,500,000	3,500,000	
79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX		01/17/2019	Various		3,500,000	3,500,000	
3199999. Subtotal - Bonds - U.S. Special Revenues								
00108W-AJ-9	CENTRAL & SOUTHWEST CORP SENIOR CORP BND		12/20/2019	Various		13,109,908	11,631,000	125,224
00115A-AL-3	AEP TRANSMISSION COMPANY LLC SENIOR CORP		09/09/2019	Various		7,966,470	8,000,000	
00206R-JL-7	AT&T INC SENIOR CORP BND		06/05/2019	Tax Free Exchange		1,146,633	1,000,000	18,861
002824-BH-2	ABBOTT LABORATORIES SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		1,212,695	975,000	8,228
00287Y-BS-7	ABBVIE INC SENIOR CORP BND 144A		11/13/2019	MORGAN STANLEY & CO. INC		9,994,050	10,000,000	
007944-AG-6	ADVENTISTHEALTH SENIOR CORP BND		10/25/2019	RBC DOMINION SECURITIES INC.		10,030,700	10,000,000	
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A		01/01/2019	Forethought Life		1,468,292	1,500,000	
03040W-AT-2	AMERICAN WATER CAPITAL CORP SENIOR CORP		03/08/2019	WELLS FARGO SECURITIES		8,133,600	8,000,000	10,267
031162-CD-0	AMGEN INC SENIOR CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		5,661,600	5,000,000	59,573
031162-CF-5	AMGEN INC SENIORCORPBND		09/17/2019	J.P. MORGAN SECURITIES INC		5,733,750	5,000,000	60,878
032095-AH-4	AMPHENOL CORPORATION SENIORCORPBND		01/07/2019	BARCLAYS CAPITAL		8,317,008	8,325,000	
032654-AJ-4	ANALOG DEVICES INC SENIOR CORP BND		06/13/2019	CANTOR FITZGERALD EUR		7,336,980	7,000,000	1,517
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND		05/15/2019	Tax Free Exchange		22,820,372	23,825,000	337,256
036752-AD-5	ANTHEM INC SENIORCORPBND		09/17/2019	J.P. MORGAN SECURITIES INC		5,330,300	5,000,000	65,625
037735-CV-7	APPALACHIAN POWER CO SENIOR CORP BND		10/31/2019	CITIGROUP GLOBAL MKT INC		6,570,028	5,569,000	105,324
037833-BX-7	APPLE INC SENIOR CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		6,087,800	5,000,000	16,792
037833-CD-0	APPLE INC SENIOR CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		721,381	725,000	24,063
037833-DG-2	APPLE INC SENIOR CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		5,424,900	5,000,000	65,625
037833-DQ-0	APPLE INC SENIOR CORP BND		10/11/2019	WELLS FARGO SECURITIES		8,527,024	8,800,000	25,239
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP BND		08/01/2019	Various		1,501,025	1,000,000	14,621
039483-BQ-4	ARCHER DANIELS MIDLAND CO SENIOR CORP BN		03/14/2019	BARCLAYS CAPITAL		3,285,721	3,100,000	1,163
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		11/20/2019	JEFFRIES & CO. INC.		16,040,871	14,165,000	160,301
05348E-BB-4	AVALONBAY COMMUNITIES INC SENIOR CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		9,484,244	8,300,000	74,631
05379B-AQ-0	AVISTA CORP SECURED CORP BND		09/17/2019	JEFFRIES & CO. INC.		14,250,147	12,245,000	154,722
05531G-AB-7	BB&T CORP SUB CORP BND MTM		07/18/2019	BARCLAYS CAPITAL		10,628,300	10,000,000	133,472
059165-EL-0	BALTIMORE GAS AND ELECTRIC CO SENIOR COR		09/09/2019	Various		11,909,840	12,000,000	
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A		05/21/2019	CREDIT SUISSE ZURICH		14,510,194	30,111,947	51,483
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A		12/25/2019	Interest Capitalization		416,039	416,039	
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND MT		03/18/2019	MERRILL LYNCH & CO.		3,881,347	4,100,000	25,616
09539#-AE-7	BLUE EAGLE_18-1 EQUITY TERM LOAN		10/03/2019	Various		32,500,000	32,500,000	
097023-BZ-7	BOEING CO SENIOR CORP BND		10/11/2019	BA SECURITIES		4,611,156	4,400,000	19,937
097023-CQ-6	BOEING CO SENIOR CORP BND		09/17/2019	Various		25,369,100	25,000,000	41,563
097023-CR-4	BOEING CO SENIOR CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		8,327,550	8,000,000	26,882
099724-AH-9	BORGWARNER INC SENIOR CORP BND		06/27/2019	Various		9,711,174	9,875,000	127,209
10112R-BB-9	BOSTON PROPERTIES LP SENIOR CORP BND		06/12/2019	BK AMER MERRILL LYNCH		9,981,500	10,000,000	
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		6,219,842	6,100,000	82,181
110122-BV-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		11/22/2019	Tax Free Exchange		11,969,161	12,000,000	10,150
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO		09/11/2019	MORGAN STANLEY & CO. INC		11,799,735	10,149,000	214,424
114259-AU-8	BROOKLYN UNION GAS COMPANY THE SENIOR CO		09/10/2019	BK AMER MERRILL LYNCH		9,691,162	8,072,000	8,049
115637-AP-5	BROWN-FORMAN CORPORATION SENIOR CORP BND		05/08/2019	Cape Verity III, Inc.		2,429,284	2,200,000	31,075
12189L-AA-9	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/25/2019	CITIGROUP GLOBAL MKT INC		4,643,916	3,854,000	54,170
12189L-AE-1	BURLINGTON NORTHERN SANTA FE L CORP BND		01/25/2019	CITIGROUP GLOBAL MKT INC		3,481,470	3,000,000	26,100
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO		08/01/2019	Cape Verity III, Inc.		1,108,650	1,000,000	13,949
125523-AH-3	CIGNACORPORATION SENIORCORPBND144A		08/28/2019	Tax Free Exchange		2,054,750	2,000,000	32,326
126408-HF-3	CSX CORP SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		1,523,355	1,500,000	14,408
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		12/05/2019	J.P. MORGAN SECURITIES INC		5,500,000	5,500,000	
149123-CE-9	CATERPILLAR INC SENIOR CORP BND		12/19/2019	SEAPORT GROUP		6,358,600	5,000,000	25,069
14916R-AD-6	CATHOLIC HEALTH INITIATIVES SECURED CORP		03/08/2019	WELLS FARGO SECURITIES		2,790,480	3,000,000	47,488
161175-BN-3	CHARTER COMMUNICATION OPER LLC SECURED CO		10/10/2019	BARCLAYS CAPITAL		7,542,031	6,650,000	14,870
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		05/21/2019	CREDIT SUISSE ZURICH		10,082,334	19,482,771	39,575

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SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		12/26/2019	Interest Capitalization		306,138	306,138	
20030N-CM-1	COMCAST CORPORATION SENIOR CORP BND		10/11/2019	BARCLAYS CAPITAL		12,218,900	10,000,000	1,306
20030N-CZ-2	COMCAST CORPORATION SENIOR CORP BND		11/07/2019	Various		23,938,320	24,000,000	7,379
20268J-AD-5	COMMONSPRINTHEALTH SENIOR CORP BND		08/07/2019	CITICORP SECURITIES MARKETS		25,635,000	25,635,000	
20826F-AR-7	CONOCOPHILLIPS CO SENIOR CORP BND		10/11/2019	MORGAN STANLEY & CO. INC		14,347,000	10,000,000	51,236
209111-FQ-1	CONSOLIDATED EDISON CO OF NEW SENIOR COR		09/06/2019	J.P. MORGAN SECURITIES INC		12,041,800	10,000,000	143,750
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		05/06/2019	J.P. MORGAN SECURITIES INC		5,498,075	5,500,000	
209111-FW-8	CONSOLIDATED EDISON CO OF NEW SENIOR COR		11/05/2019	Various		19,900,600	20,000,000	
219350-BQ-7	CORNING INC SENIOR CORP BND		11/14/2019	Various		20,358,560	20,000,000	
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B		06/03/2019	Various		6,234,526	6,275,000	
254687-DV-5	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		2,194,046	2,000,000	25,836
254687-EH-5	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		4,706,488	4,000,000	8,128
254687-EX-0	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		7,072,725	6,700,000	37,771
254687-FB-7	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		3,412,693	3,175,000	1,016
25746U-BM-0	DOMINION ENERGY INC CORP BND		03/08/2019	SUSQUEHANNA PARTNERS		4,067,856	3,900,000	21,764
260003-AG-3	DOVER CORP CORP BND 6.600% 03/15/38		02/07/2019	Cape Verity III, Inc.		241,134	200,000	5,207
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND		11/25/2019	Tax Free Exchange		4,458,546	4,100,000	5,467
26138E-AT-6	KEURIG DR PEPPER INC SENIOR CORP BND		05/01/2019	Cape Verity II, Inc.		92,927	100,000	2,075
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC SECURED CORP B		09/17/2019	J.P. MORGAN SECURITIES INC		4,867,200	5,000,000	15,556
278865-BA-7	ECOLAB INC SENIOR CORP BND 144A		08/01/2019	Cape Verity III, Inc.		2,344,629	2,164,000	14,484
29379V-AG-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE		03/08/2019	Various		1,741,638	1,438,000	2,834
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		10/11/2019	BK AMER MERRIL LYNCH		11,529,200	10,000,000	100,000
30161N-AN-1	EXELON CORPORATION SENIOR CORP BND		05/28/2019	J.P. MORGAN SECURITIES INC		5,224,100	5,000,000	90,521
31428X-BS-4	FEDEX CORP SENIOR CORP BND		05/01/2019	Cape Verity II, Inc.		102,268	100,000	193
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		09/13/2019	Tax Free Exchange		10,851,913	10,520,929	13,151
341081-FP-7	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		5,934,830	5,500,000	61,050
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		6,048,054	5,400,000	10,665
362241-Z3-6	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1		03/22/2019	No Broker		5,815,041	10,350,732	21,060
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP BND		10/11/2019	HSBC SECURITIES INC.		12,000,900	10,000,000	59,375
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP BND		11/07/2019	J.P. MORGAN SECURITIES INC		16,301,750	15,000,000	92,222
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND		09/17/2019	J.P. MORGAN SECURITIES INC		7,031,900	5,000,000	109,792
384802-AC-8	WW GRAINGER INC SENIOR CORP BND		08/01/2019	Various		(246,274)	600,000	4,813
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		09/16/2019	Tax Free Exchange		28,452,652	28,254,271	52,977
437076-BD-3	HOME DEPOT INC SENIOR CORP BND		01/09/2019	AMHERST PIERPONT SECUI		2,373,285	2,173,000	42,962
437076-BH-4	HOME DEPOT INC SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		424,500	375,000	5,357
437076-BX-9	HOME DEPOT INC SENIOR CORP BND		09/17/2019	Various		24,579,677	20,640,000	188,845
454889-AT-3	INDIANA MICHIGAN POWER CO SENIOR CORP BN		11/07/2019	JEFFRIES & CO. INC		5,488,763	4,732,000	49,218
458140-BG-4	INTEL CORPORATION 3.734% 12/08/47		08/01/2019	Cape Verity III, Inc.		1,037,673	980,000	5,489
459200-AP-6	INTERNATIONAL BUSINESS MACHINE		08/01/2019	Cape Verity III, Inc.		616,237	420,000	5,071
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		06/21/2019	CITIGROUP GLOBAL MKT INC		6,073,600	5,765,000	26,583
460146-CO-4	INTERNATIONAL PAPER CO SENIOR CORP BND		06/20/2019	Susquehanna International Ser		9,848,700	10,000,000	157,667
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND		08/02/2019	MORGAN STANLEY & CO. INC		1,157,119	1,150,000	23,762
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR		01/01/2019	Forethought Life		(1,040,302)	(1,000,000)	
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP BND 144		08/01/2019	Cape Verity III, Inc.		897,120	750,000	10,589
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C		03/18/2019	Various		3,679,798	3,700,000	
49271V-AD-2	KEURIG DR PEPPER INC SENIOR CORP BND		06/06/2019	Tax Free Exchange		15,000,000	15,000,000	23,306
49327V-ZB-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		03/06/2019	Various		14,947,500	15,000,000	
532457-BT-4	ELI LILLY AND COMPANY SENIOR CORP BND		03/20/2019	WELLS FARGO SECURITIES		990,200	1,000,000	3,292
532457-BT-4	ELI LILLY AND COMPANY SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		435,748	400,000	7,022
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP		07/12/2019	CREDIT SUISSE FINANCIAL PRODUC		5,064,258	4,250,000	33,847
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP		08/01/2019	Cape Verity III, Inc.		617,034	675,000	6,786
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO		11/07/2019	BK AMER MERRIL LYNCH		7,571,552	6,589,000	31,893
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		12/20/2019	Various		15,293,863	14,900,000	153,282
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND		05/23/2019	Tax Free Exchange		2,314,378	2,350,000	15,275
571676-AF-2	MARS INC SENIOR CORP BND 144A		09/17/2019	J.P. MORGAN SECURITIES INC		16,594,200	15,000,000	279,792
571676-AH-8	MARS INC SENIOR CORP BND 144A		10/11/2019	J.P. MORGAN SECURITIES INC		9,239,468	8,050,000	14,088
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		01/01/2019	Forethought Life		(840,555)	(850,000)	
58013M-FC-3	MCDONALDS CORPORATION SENIOR CORP BND M		06/20/2019	JEFFRIES & CO. INC.		4,920,929	4,535,000	63,345
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCER CORP BND		01/01/2019	Forethought Life		(454,593)	(450,000)	
594918-BM-5	MICROSOFT CORPORATION SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		639,125	500,000	5,872
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		1,179,610	1,000,000	20,778
610202-BP-7	MONONGAHELA PIWR CO SECURED CORP BND 144A		09/17/2019	SEAPORT GROUP		13,138,400	10,000,000	141,000
61761J-B3-2	MORGAN STANLEY SENIOR CORP BND		02/07/2019	Cape Verity III, Inc.		498,530	500,000	1,983

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
623115-AE-2	MOUNTSINA HOSPITAL CORP BND		12/19/2019	Various		16,635,825	16,420,000	21,799
641062-AN-4	NESTLE HOLDINGS INC. SENIOR CORP BND144A		03/14/2019	Various		9,772,997	9,700,000	182,200
641062-AN-4	NESTLE HOLDINGS INC. SENIOR CORP BND144A		08/01/2019	Cape Verity III, Inc.		611,028	550,000	7,822
649840-OR-4	NEW YORK STATE ELECTRIC & GAS SENIOR CORP		09/18/2019	WELLS FARGO SECURITIES		4,844,100	5,000,000	6,875
654730-BC-6	NISOURCE INC SENIOR CORP BND		12/19/2019	J.P. MORGAN SECURITIES INC		10,734,597	9,150,000	156,160
655844-BV-9	NORFOLK SOUTHERN CORPORATION SENIOR CORP		02/01/2019	J.P. MORGAN SECURITIES INC		3,546,611	3,786,000	72,407
667274-AD-6	NORTHWELL HEALTHCARE INC CORP BND		09/17/2019	CITICORP SECURITIES MARKETS		7,240,000	7,240,000	
670346-AO-8	NUCOR CORPORATION SENIOR CORP BND		10/11/2019	JEFFRIES & CO. INC.		11,395,400	10,000,000	201,667
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Tax Free Exchange		2,252,626	2,000,000	1,075
68389X-AE-5	ORACLE CORPORATION CORP BND		01/09/2019	CITIGROUP GLOBAL MKT INC		13,869,130	11,000,000	170,806
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND		10/11/2019	Various		16,274,014	14,600,000	237,142
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND		11/08/2019	CITIGROUP GLOBAL MKT INC		10,938,900	10,000,000	131,111
686514-AF-7	ORLANDO HEALTH OBLIGATED GROUP SENIOR CO		12/19/2019	STIFEL NICOLAUS & CO INC		2,769,075	2,500,000	23,285
701094-AL-8	PARKER HANNIFIN CORPORATION SENIOR CORP		12/19/2019	DEUTSCHE BANK AG		6,849,024	6,240,000	79,595
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO		01/01/2019	Forethought Life		2,172,724	2,200,000	
707631-AA-5	PENNSTAHEALTH CORP BND		10/29/2019	MORGAN STANLEY & CO. INC		7,000,000	7,000,000	
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP BND		04/25/2019	MORGAN STANLEY & CO. INC		6,372,125	6,250,000	23,819
744482-BM-1	PUBLIC SERV CO OF NH SECURED CORP BND		06/24/2019	J.P. MORGAN SECURITIES INC		3,491,705	3,500,000	
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND		05/29/2019	J.P. MORGAN SECURITIES INC		6,095,880	6,000,000	6,325
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		03/07/2019	Various		9,472,165	9,500,000	
755111-BZ-3	RAYTHEON COMPANY SENIOR CORP BND		01/01/2019	Forethought Life		(409,896)	(410,000)	
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND		03/22/2019	Various		1,816,832	1,750,000	4,766
773903-AJ-8	ROCKWELL AUTOMATION INC SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		568,670	500,000	8,808
78349A-AC-7	RIJ BARNABAS HEALTH INC CORP BND		11/07/2019	CITIGROUP GLOBAL MKT INC		15,056,268	15,200,000	7,186
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		08/02/2019	Various		3,900,641	3,650,000	22,156
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA SECURED C		09/17/2019	J.P. MORGAN SECURITIES INC		6,608,172	5,100,000	78,030
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		11/08/2019	MORGAN STANLEY & CO. INC		10,084,800	10,000,000	83,111
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		09/10/2019	WELLS FARGO SECURITIES		6,839,328	6,351,000	17,624
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		03/22/2019	Various		6,913,727	6,350,000	116,427
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		08/01/2019	Cape Verity III, Inc.		655,347	550,000	5,705
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND		06/20/2019	J.P. MORGAN SECURITIES INC		13,068,185	11,903,000	58,027
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		05/02/2019	CITICORP SECURITIES MARKETS		3,990,960	4,000,000	
871829-BD-8	SYSCO CORPORATION SENIOR CORP BND		01/11/2019	J.P. MORGAN SECURITIES INC		6,744,150	7,000,000	91,000
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP		08/01/2019	Cape Verity III, Inc.		536,285	500,000	9,510
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		09/13/2019	Tax Free Exchange		20,500,168	19,863,033	24,829
88579Y-BD-2	3M CO SENIOR CORP BND MTM		10/11/2019	Various		16,613,050	15,000,000	38,333
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		12/19/2019	Various		24,539,720	25,218,000	169,768
896517-AA-7	TRINITY HEALTH CORP SENIOR CORP BND		12/05/2019	BA SECURITIES		4,000,000	4,000,000	
898813-AQ-3	TUCSON ELECTRIC POWER CO SENIOR CORP BND		09/11/2019	CITIGROUP GLOBAL MKT INC		12,440,900	10,000,000	137,417
90131H-CD-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		01/01/2019	Forethought Life		(2,391,819)	(2,203,000)	(10,174)
904764-AH-0	UNILEVER CAPITAL CORP CORP BND		01/24/2019	STIFEL NICOLAUS & CO INC		3,083,850	2,500,000	29,910
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN		08/01/2019	Cape Verity III, Inc.		1,007,490	1,000,000	12,769
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		11/08/2019	Various		17,220,700	15,000,000	102,708
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		09/17/2019	MORGAN STANLEY & CO. INC		4,973,750	5,000,000	15,583
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		12/20/2019	Various		32,907,846	31,800,000	199,907
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN		06/12/2019	J.P. MORGAN SECURITIES INC		4,980,100	5,000,000	42,028
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		01/01/2019	Forethought Life		(5,844,905)	(3,947,000)	(48,662)
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/10/2019	Various		23,702,873	21,000,000	73,245
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		06/27/2019	Various		7,581,203	550,000	5,590
92343V-DV-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/01/2019	Cape Verity III, Inc.		629,655	500,000	10,389
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		01/01/2019	Forethought Life		(2,519,672)	(2,500,000)	
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP BND		09/17/2019	BARCLAYS CAPITAL		11,380,000	10,000,000	134,875
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND		02/07/2019	Cape Verity III, Inc.		415,580	400,000	4,356
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP BND		06/27/2019	CREDIT SUISSE ZURICH		10,676,600	10,000,000	161,667
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO		08/07/2019	WELLS FARGO SECURITIES		9,988,500	10,000,000	
BGA01T-20-6	RIN LTD ABS N LTD 0.000% 10/20/28		09/11/2019	Tax Free Exchange		16,868,249	16,868,249	
BGA0DX-04-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		06/14/2019	CREDIT		1,558,051	1,558,051	
BGA0DX-EQ-4	BLUE EAGLE 2016-1 B (AA RATED) SENIOR SE		06/14/2019	CREDIT		4,234,949	4,234,949	
BGA0DX-ER-2	BLUE EAGLE 2016 - C (A RATED) SENIOR SEC		06/14/2019	CREDIT		880,717	880,717	
BGA0DX-ET-8	BLUE EAGLE 2016-1 - D (BBB RAT) SENIOR SE		09/30/2019	CREDIT		1,930,138	1,930,138	
BGA0DX-EU-5	BLUE EAGLE 2016-1 CLO - E (BB SENIOR SEC		09/20/2019	CREDIT		1,880,000	1,880,000	
BGA0EG-LO-2	LK-CPT1 A-FL LK-CPT1 A-FL		09/13/2019	Tax Free Exchange		4,351,227	4,361,718	5,598
BGA0EG-LR-0	FC01 05-2A LK-CPT1 A-FX		09/13/2019	Tax Free Exchange		5,046,302	5,041,809	3,781

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
BGA0EG-LS-8	LK-OPT1 B TERM LOAN 4.950% 09/25/42		09/13/2019	Tax Free Exchange		999,525	1,000,000	750
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		11/18/2019	Commonwealth Life		43,716,378	43,716,378	
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		02/07/2019	SPEC FIN		53,251	53,251	
BGA0LT-FG-5	LENDSL TRUST_18 ABS 8-A A-FL		04/04/2019	SPEC FIN		252,017	252,016	
BGA0LT-FH-3	LENDSL TRUST_18 ABS 8-A A-FX		12/26/2019	SPEC FIN		8,370,072	8,370,072	
BGA0LT-FJ-9	LENDSL TRUST_18 ABS 2018-A B		12/26/2019	SPEC FIN		181,518	181,518	
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN		12/16/2019	SPEC FIN		28,097,338	28,097,338	
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN		12/16/2019	SPEC FIN		968,874	968,874	
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN		12/16/2019	SPEC FIN		1,614,790	1,614,790	
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN				
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		12/19/2019	INFINITY		87,598,644	87,598,644	
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/26/2019	INFINITY		23,832,143	23,832,143	
BGA0QT-JL-5	CREWRIGHTCEBET TERM LOAN		11/22/2019	SPEC FIN		33,792,686	33,792,686	
BGA0OZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY		121,715,610	121,715,610	
BGA0OZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY		25,694,777	25,694,777	
BGA0R9-DD-2	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/27/2019	CREDIT		11,408,156	11,408,156	
BGA0R9-DH-3	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/31/2019	CREDIT		2,088,501	2,088,501	
BGA0R9-F6-5	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/31/2019	CREDIT		1,886,388	1,886,388	
BGA0R9-GC-1	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/31/2019	CREDIT		2,021,130	2,021,130	
064159-HB-5	BANK OF NOVA SCOTIA SUB CORP BND	A.	06/14/2019	Imperial Bank Limited		5,337,300	5,000,000	1,250
0778FP-AB-5	BELL CANADA SENIOR CORP BND	A.	08/02/2019	Various		20,661,988	19,450,000	126,354
67077M-AU-2	NUTRIEN LTD SENIOR CORP BND	A.	06/20/2019	Various		5,553,400	5,000,000	57,639
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A.	06/27/2019	Various		18,135,841	17,375,000	73,708
87971M-BK-8	TELUS CORPORATION SENIORCORPBND	A.	08/02/2019	Various		9,483,332	9,150,000	38,007
033296-AG-9	ANCHV_2015-1A AR ABS 2015-1A	D.	06/27/2019	GREENSLEDGE		20,000,000	20,000,000	
046353-AM-0	ASTRAZENECA PLC SENIORCORPBND	D.	01/31/2019	GOLDMAN SACHS & CO.		3,579,776	3,572,000	33,860
046353-AU-2	ASTRAZENECA PLC SENIOR CORP BND	D.	02/26/2019	JANNEY MONTGOMERY SCOTT		4,612,815	4,700,000	6,283
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP	D.	09/17/2019	Various		9,980,285	7,777,000	173,673
05964H-AF-2	BANCO SANTANDER SA SRBN CORP BND	D.	07/18/2019	J.P. MORGAN SECURITIES INC		5,128,600	5,000,000	78,639
05971K-AC-3	BANCO SANTANDER SA CORP BND	D.	07/19/2019	Various		29,208,500	29,000,000	59,692
05971K-AD-1	BANCO SANTANDER SA CORP BND	D.	06/20/2019	BK AMER MERRILL LYNCH		7,000,000	7,000,000	
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D.	07/19/2019	CANTOR FITZGERALD EUR		5,590,850	5,000,000	34,878
23291K-AK-1	DHEUROPEFINANCE ISARL SENIOR CORP BND	D.	10/30/2019	BA SECURITIES		9,828,102	9,825,000	
36318W-AG-5	GALXY_13-15A ABS_13-15A_CR	D.	02/07/2019	Cape Verity I, Inc.		1,470,464	1,500,000	4,588
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	D.	02/01/2019	J.P. MORGAN SECURITIES INC		1,677,444	1,661,000	20,167
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	09/17/2019	J.P. MORGAN SECURITIES INC		8,840,972	7,500,000	35,073
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	08/22/2019	CITICORP SECURITIES MARKETS		12,253,500	10,000,000	127,604
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	09/17/2019	J.P. MORGAN SECURITIES INC		8,494,425	7,500,000	107,500
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	07/30/2019	BARCLAYS CAPITAL		11,288,000	10,000,000	207,072
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D.	12/09/2019	MORGAN STANLEY & CO. INC		6,235,000	5,000,000	76,667
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D.	07/08/2019	J.P. MORGAN SECURITIES INC		3,200,000	3,200,000	
927320-AA-9	VINCI SA SENIOR CORP BND 144A	D.	04/03/2019	HUTCHINSON SHOCKEY ERLEY & CO		1,970,102	1,975,000	
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	D.	07/03/2019	RBC DOMINION SECURITIES INC		1,001,610	900,000	4,988
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND	D.	12/20/2019	BARCLAYS CAPITAL		11,598,800	10,000,000	6,771
961214-EG-4	WESTPAC BANKING CORP SUB CORP BND	D.	07/16/2019	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,925,317,942	1,856,877,763	8,860,156
BGA0QV-SL-0	ALTUSTERMILOANB TERM LOAN		11/22/2019	SPEC FIN		22,892,928	23,007,968	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						22,892,928	23,007,968	
8399997. Total - Bonds - Part 3						1,995,832,415	1,925,985,731	9,072,923
8399998. Total - Bonds - Part 5						979,909,354	777,248,492	1,187,724
8399999. Total - Bonds						2,975,741,769	2,703,234,223	10,260,647
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5						1,932,249	XXX	
8999999. Total - Preferred Stocks						1,932,249	XXX	
BGA030-JT-6	FEDERAL HOME LOAN BANK OF INDI		12/20/2019	LOANS	84,000,000	8,400,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						8,400,000	XXX	
000000-00-0	Cape Verity III, Inc.		05/01/2019	contribution	0.000	166,032,945		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						166,032,945	XXX	
9799997. Total - Common Stocks - Part 3						174,432,945	XXX	
9799998. Total - Common Stocks - Part 5							XXX	

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
9799999. Total - Common Stocks						174,432,945	XXX	
9899999. Total - Preferred and Common Stocks						176,365,194	XXX	
9999999 - Totals						3,152,106,963	XXX	10,260,647

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identi- fication	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ 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						
9799999. Total - Common Stocks						74,969,613	XXX	75,579,980	263,656,446	(188,076,467)			(188,076,467)		75,579,980		(610,367)	(610,367)	107,230,218	XXX
9899999. Total - Preferred and Common Stocks						89,088,854	XXX	89,699,221	275,843,438	(186,989,814)	(1,086,653)		(188,076,467)		89,699,221		(610,367)	(610,367)	109,211,386	XXX
9999999 - Totals						2,969,459,824	XXX	2,854,191,980	2,060,416,698	(184,396,721)	10,566,599		(173,830,122)		2,868,427,879		84,636,366	84,636,366	194,080,683	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902494-BK-8	TYSON FOODS INC SENIOR CORP BND		06/27/2019	Cape Verity II, Inc.	10/30/2019	Forethought Life	50,000	54,358	56,408	54,226				(132)			2,182	2,182	1,523	779
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		01/01/2019	Forethought Life	05/01/2019	Call	106,7280	3,733,467	4,212,554	3,734,530				1,062			212,470	212,470	381,319	48,662
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		03/27/2019	Various	08/06/2019	Various	7,400,000	7,573,530	7,781,322	7,563,098				(10,432)			218,224	218,224	203,089	102,326
BGA0DV-04-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		01/14/2019	CREDIT	05/23/2019	Redemption	100,0000	21,004	21,004	21,004									522	
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FL		09/13/2019	Tax Free Exchange	12/24/2019	Redemption	100,0000	675,228	673,603	675,228				7			1,617	1,617	4,473	867
BGA0EG-LR-0	FC01_05-2A LK-CPT1 A-FX DS COACHELLA HOLDCO LLC DS COACHELLA HOL		09/13/2019	Tax Free Exchange	12/24/2019	Redemption	100,0000	730,016	730,666	730,016				(2,254)			1,604	1,604	3,552	548
BGA0K8-WW-8	SERVHL TRUST 2019-1 TERM LOAN		02/07/2019	SPEC FIN	12/01/2019	Paydown	1,749	1,749	1,659	1,659				(89)						1,777
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN		04/11/2019	SPEC FIN	06/25/2019	Redemption	100,0000	514,992	514,992	514,992				2			(2)	(2)		
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN		11/27/2019	SPEC FIN	11/30/2019	Redemption	100,0000	3,275,574	3,275,574	3,275,574				(1,233)			1,233	1,233	37,785	65
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN		04/11/2019	SPEC FIN	06/25/2019	Redemption	100,0000	17,758	17,758	17,758										
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN		11/27/2019	SPEC FIN	11/30/2019	Redemption	100,0000	112,951	112,951	112,951				(1)			1	1	1,384	
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN		04/11/2019	SPEC FIN	06/25/2019	Redemption	100,0000	29,597	29,597	29,597										121
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN		11/27/2019	SPEC FIN	11/30/2019	Redemption	100,0000	188,251	188,251	188,251				(1)			1	1	2,579	
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN	12/10/2019	Redemption	100,0000	3,176,248	3,176,248	3,168,307							(7,941)	(7,941)	37,761	
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN		10/31/2019	SPEC FIN	10/31/2019	Redemption	100,0000	90,225	90,225	90,225									461	
BGA0NS-GB-5	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN	12/10/2019	Redemption	100,0000	42,349,972	42,349,972	42,244,097							(105,875)	(105,875)	472,026	
BGA0NS-GC-3	MACT TRUST MACT_19-1 TERM LOAN		10/31/2019	SPEC FIN	10/31/2019	Redemption	100,0000	1,202,995	1,202,995	1,202,995									5,658	
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN	12/10/2019	Redemption	100,0000	2,911,561	2,911,561	2,904,282							(7,279)	(7,279)	38,941	
BGA0NS-GD-1	MACT TRUST MACT_19-1 TERM LOAN		10/31/2019	SPEC FIN	10/31/2019	Redemption	100,0000	82,706	82,706	82,706									476	
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		11/06/2019	INFINITY	11/30/2019	Redemption	100,0000	95,131,356	95,131,356	95,131,356									189,777	
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/26/2019	INFINITY	11/30/2019	Redemption	100,0000	26,167,857	26,167,857	26,167,857									70,191	
BGA0QT-JG-6	ORIGISGASOLAR3 TERM LOAN		12/26/2019	Various	12/27/2019	SPEC FIN	73,722,623	73,722,623	82,392,000	73,722,623									8,669,377	8,669,377
BGA0QT-JH-4	ORIGISFLSOLAR4 TERM LOAN		12/27/2019	Various	12/30/2019	SPEC FIN	72,354,596	72,354,596	85,201,232	72,354,596									12,846,697	12,846,697
BGA0QT-JR-2	ORIGISAZSOLAR1DEBT TERM LOAN		12/26/2019	Various	12/27/2019	SPEC FIN	45,857,546	45,857,546	52,335,505	45,857,546									6,477,959	6,477,959
BGA0QZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY	11/30/2019	Redemption	100,0000	290,995	290,995	290,995										
BGA0QZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/27/2019	INFINITY	11/30/2019	Redemption	100,0000	61,431	61,431	61,431										
BGA0R9-DD-2	BLUEEAGLE2019-1A(AARATED) TERM LOAN		12/20/2019	CREDIT	12/31/2019	CREDIT	669,120	669,120	669,120	669,120										18,776
05581K-AB-7	BNP PARIBAS SA SENIOR CORP BND 144A CREDIT AGRICOLE SA LONDON SENIORCORPBN01	D	03/26/2019	STIFEL NICOLAUS & CO INC	09/16/2019	Forethought Life	2,000,000	2,017,520	2,084,940	2,016,002				(1,518)			68,938	68,938	52,144	16,467
22535W-AA-5	DEUTSCHE TELEKOM INTERNATIONAL SENIORCOR	D	02/07/2019	Cape Verity III, Inc.	09/16/2019	Forethought Life	300,000	297,597	305,334	298,084				487			7,250	7,250	6,947	759
25156P-BB-8	Cape Verity III, Inc.	D	02/07/2019	Cape Verity III, Inc.	10/30/2019	Forethought Life	500,000	505,815	554,775	505,449				(366)			49,326	49,326	18,776	2,795
456837-AM-5	ING GROEP NV SENIORCORPBN0	D	02/08/2019	BARCLAYS CAPITAL	10/30/2019	Forethought Life	3,000,000	3,047,160	3,386,070	3,044,422				(2,738)			341,648	341,648	147,496	49,292
50247V-AA-7	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	03/26/2019	MORGAN STANLEY & CO. INC	08/06/2019	JANE STREET CAPITAL	3,000,000	3,075,870	3,173,670	3,070,008				(5,862)			103,662	103,662	67,667	24,333
60687Y-AB-5	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	D	02/07/2019	Cape Verity III, Inc.	09/23/2019	SUMITOMO BANK	300,000	295,473	301,440	296,760				1,287			4,680	4,680	7,523	2,522
62947Q-AW-8	NXP BV SENIOR CORP BND 144A	D	03/26/2019	BARCLAYS CAPITAL	08/06/2019	MARKETAXESS CORPORATI	6,700,000	6,804,520	6,922,976	6,794,151				(10,369)			128,825	128,825	113,225	19,472
8672EM-AD-6	SUNCORP METWAY LTD SENIOR CORP BND 144A	D	02/07/2019	Cape Verity III, Inc.	09/23/2019	TDSI	550,000	544,473	550,655	547,319				2,846			3,336	3,336	11,776	3,590

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identification	2 Description	3 For- eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid- eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	08/02/2019	Various	08/22/2019	MORGAN STANLEY & CO. INC	11,150,000	11,365,602	13,401,408	11,365,429				(173)			2,035,979	2,035,979	299,192	27,332		
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							647,248,492	648,991,706	694,300,593	649,530,033				538,327		538,327		33,309,594	33,309,594	17,873,625	943,974
464287-24-2	ISHARES IBOX INVESTMENT GRADE		02/05/2019	Various	06/06/2019	Various	0.000	66,134,490	67,472,036	66,144,122				9,632		9,632		1,327,914	1,327,914	369,346		
464288-64-6	ISHARES IBOX \$ HIGH YIELD COR		06/26/2019	JANE STREET CAPITAL	08/05/2019	BARCLAYS CAPITAL	0.000	9,873,450	9,884,345	9,873,450								10,895	10,895	50,861		
92206C-40-9	VANGUARD SHORT-TERM CORPORATE		06/26/2019	Various	08/05/2019	Various	0.000	127,103,458	128,063,737	127,103,458								960,279	960,279	599,786		
8099999	Subtotal - Bonds - SVO Identified Funds								203,111,398	205,420,118	203,121,030				9,632		9,632		2,299,088	2,299,088	1,019,993	
8399998	Total - Bonds							777,248,492	979,909,354	1,027,750,399	980,459,021				549,667		549,667		35,830,412	35,830,412	19,156,118	1,187,724
BGA09E-VY-5	ALTUS PE PFD STK 14.000% 09/30/23		04/01/2019	SPEC FIN	11/22/2019	Redemption 100.000	1,932,249.000	1,932,249	1,932,249	1,932,249										271,127		
8599999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								1,932,249	1,932,249	1,932,249										271,127	
8999998	Total - Preferred Stocks								1,932,249	1,932,249	1,932,249										271,127	
9799998	Total - Common Stocks																					
9899999	Total - Preferred and Common Stocks								1,932,249	1,932,249	1,932,249										271,127	
9999999	- Totals							981,841,603	1,029,682,648	1,029,682,648	982,391,270				549,667		549,667		35,830,412	35,830,412	19,427,245	1,187,724

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/ Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
0999999. Total Preferred Stocks											XXX	XXX
000000-00-0	Cape Verity I, Inc.		15475		.881	NO		112,240,372			25,000,000	100.0
000000-00-0	Cape Verity III, Inc.		15473		.881	NO		257,335,355			25,000,000	100.0
000000-00-0	Gotham Re., Inc.		14333		.881	NO		38,547,055			250,000,000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								408,122,782			XXX	XXX
1899999. Total Common Stocks								408,122,782			XXX	XXX
1999999 - Totals								408,122,782			XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$

2. Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 - Total				XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-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																						
SPX_INDU_NDX/ARBCS/201-023/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	2,729,827	2,729,827	7.75%		94,725		78,135		110,310			(16,590)																		
SPX_INDU_NDX/ARBCS/201-023/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	1,593,452	1,593,452	5.25%		43,979		36,277		45,628			(7,703)																		
SPX_INDU_NDX/ARBCS/200-910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	09/10/2020	2,409,176	2,409,176	7.75%		87,453		60,826		103,646			(26,627)																		
SPX_INDU_NDX/ARBCS/200-910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	09/10/2020	1,666,251	1,666,251	5.25%		47,488		33,029		51,207			(14,459)																		
SPX/CS/210924/2984.87-3704.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/24/2021	422	1,259,168	2984.87		107,533		93,435		148,866			(14,098)																		
SPX/CS/210723/3003.67-3813.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/25/2019	07/23/2021	816	2,452,295	3003.67		201,333		158,473		299,116			(42,861)																		
SPX/CS/210723/3003.67-3652.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/25/2019	07/23/2021	1,975	5,932,568	3003.67		454,435		357,692		659,126			(96,742)																		
SPX/CS/210225/2796.11-3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	211	588,863	2796.11		53,763		31,000		105,197			(22,763)																		
SPX/CS/210225/2796.11-3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	542	1,514,217	2796.11		135,825		78,317		262,467			(57,508)																		
SPX/CS/210225/2796.11-3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	1,683	4,704,729	2796.11		399,902		230,584		739,171			(169,318)																		
SPX/CS/210125/2664.76-3464.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/25/2021	844	2,249,203	2664.76		212,775		114,114		457,137			(98,661)																		
SPX/CS/201231/3230.78-3424.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/31/2020	490	1,583,144	3230.78		52,402		52,695		51,410			293																		
SPX/CS/201228/3240.02-3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/28/2020	275	890,648	3240.02		28,020		28,178		28,421			158																		
SPX/CS/201224/3240.02-3429.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/24/2020	334	1,083,778	3240.02		33,310		33,500		33,799			190																		
SPX/CS/201224/3239.91-3434.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/24/2020	203	657,847	3239.91		20,651		20,769		20,958			118																		
SPX/CS/201224/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	561	1,807,693	3223.38		97,977		96,879		99,561			(1,098)																		
SPX/CS/201224/3223.38-3561.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	484	1,559,236	3223.38		75,311		74,467		76,260			(844)																		
SPX/CS/201224/3223.38-3537.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	4,706	15,168,419	3223.38		700,781		692,929		710,226			(7,852)																		

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)	
SPX/CS/201224/3223.38-3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	592	1,908,056	3223.38		83,764		82,825		85,020			(939)					
SPX/CS/201224/3223.38-3473.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	2,485	8,009,729	3223.38		317,986		314,423		321,408			(3,563)					
SPX/CS/201224/3223.38-3465.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	23,507	75,770,398	3223.38		2,939,891		2,906,951		2,966,498			(32,940)					
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	8,121	26,176,113	3223.38		937,105		926,605		944,937			(10,500)					
SPX/CS/201224/3223.38-3416.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	200	645,417	3223.38		21,041		20,805		21,210			(236)					
SPX/CS/201224/3223.38-3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	419	1,351,662	3223.38		33,656		33,279		33,808			(377)					
SPX/CS/201224/3223.38-3352.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	201	647,167	3223.38		14,950		14,782		14,983			(168)					
SPX/CS/201224/3223.38-3328.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	396	1,276,713	3223.38		24,513		24,238		24,452			(275)					
SPX/CS/201203/3093.20-3278.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/04/2019	12/03/2020	173	534,578	3093.2		18,492		17,197		20,992			(1,295)					
SPX/CS/201127/3140.98-3329.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/04/2019	11/27/2020	202	635,702	3140.98		20,317		18,870		23,638			(1,447)					
SPX/CS/201125/3223.38-3564.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	11/25/2020	244	786,050	3223.38		37,416		36,960		37,742			(456)					
SPX/CS/201125/2632.56-3501.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	225	592,816	2632.56	60,823			27,447		132,672			(30,496)					
SPX/CS/201125/2632.56-3422.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	514	1,353,459	2632.56	134,805			60,831		287,559			(67,590)					
SPX/CS/201125/2632.56-3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	1,278	3,365,255	2632.56	309,267			139,558		620,625			(155,064)					
SPX/CS/201125/2632.56-3198.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	2,223	5,852,916	2632.56	502,765			226,875		968,209			(252,083)					
SPX/CS/201120/3110.29-3296.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/27/2019	11/20/2020	291	905,218	3110.29		31,949		29,286		35,054			(2,662)					
SPX/CS/201110/3093.08-3417.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/08/2019	11/10/2020	253	782,495	3093.08		38,342		33,187		49,185			(5,155)					
SPX/CS/201110/3093.08-3394.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/08/2019	11/10/2020	9,615	29,739,829	3093.08		1,385,876		1,199,540		1,771,023			(186,336)					
SPX/CS/201110/3093.08-3332.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/08/2019	11/10/2020	3,263	10,092,094	3093.08		401,665		347,660		499,977			(54,005)					

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SPX/CS/201110/3093.08-3309.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/08/2019	11/10/2020	6,459	19,977,015	3093.08		737,152		638,039		907,555			(99,113)						
SPX/CS/201110/3093.08-3301.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/08/2019	11/10/2020	12,296	38,032,084	3093.08		1,361,549		1,178,483		1,673,487			(183,065)						
SPX/CS/201110/2781.01-3615.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/10/2020	351	976,675	2781.01	95,421			41,180		172,767			(47,977)						
SPX/CS/201110/2781.01-3462.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/10/2020	1,935	5,380,128	2781.01	491,744			212,219		875,893			(247,245)						
SPX/CS/201110/2781.01-3378.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/09/2018	11/10/2020	1,861	5,176,531	2781.01	445,699			192,348		776,873			(224,095)						
SPX/CS/201029/3036.89-3219.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/29/2019	10/29/2020	212	642,517	3036.89	21,075			17,552		27,001			(3,522)						
SPX/CS/201023/3133.64-3478.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/25/2019	10/23/2020	2,242	7,024,063	3133.64		342,774		307,025		421,487			(35,749)						
SPX/CS/201023/3133.64-3462.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/25/2019	10/23/2020	619	1,940,630	3133.64		92,568		82,914		113,166			(9,654)						
SPX/CS/201023/3022.55-3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	702	2,123,271	3022.55		115,931		95,626		176,839			(20,304)						
SPX/CS/201023/3022.55-3256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	5,235	15,823,007	3022.55		628,173		518,154		849,760			(110,019)						
SPX/CS/201023/3022.55-3234.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	5,954	17,996,747	3022.55		662,280		546,288		882,508			(115,993)						
SPX/CS/201023/3022.55-3203.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	396	1,197,490	3022.55		39,038		32,201		51,010			(6,837)						
SPX/CS/201023/3010.29-3190.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/24/2019	10/23/2020	233	700,702	3010.29		23,263		19,135		30,134			(4,128)						
SPX/CS/201023/2705.57-3598.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	253	684,799	2705.57	70,123			28,678		139,706			(35,356)						
SPX/CS/201023/2705.57-3517.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	351	950,648	2705.57	95,065			38,878		187,886			(47,932)						
SPX/CS/201023/2705.57-3370.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	1,824	4,934,561	2705.57	459,408			187,881		873,866			(231,634)						
SPX/CS/201023/2705.57-3287.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/23/2020	1,597	4,321,538	2705.57	376,838			154,113		694,347			(190,002)						
SPX/CS/201021/3006.72-3187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/21/2019	10/21/2020	356	1,071,075	3006.72		35,238		28,545		46,213			(6,693)						
SPX/CS/201014/2966.15-3144.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/14/2019	10/14/2020	218	647,141	2966.15		21,550		17,035		28,784			(4,515)						

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SPX/CS/201012/2970.27-3148.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/11/2019	10/12/2020	193	573,816	2970.27		19,395		15,309		25,482			(4,086)						
SPX/CS/201009/2938.13-3158.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	21,409	62,903,649	2938.13		2,497,275		1,961,137		3,514,525			(536,138)						
SPX/CS/201009/2938.13-3143.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	4,823	14,172,026	2938.13		532,868		418,467		742,601			(114,401)						
SPX/CS/201009/2938.13-3114.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	350	1,028,745	2938.13		34,154		26,822		46,623			(7,333)						
SPX/CS/201009/2938.13-3065.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	356	1,046,249	2938.13		26,156		20,541		34,626			(5,615)						
SPX/CS/200928/2961.79-3139.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/30/2019	09/28/2020	262	776,975	2961.79		27,188		20,391		34,886			(6,797)						
SPX/CS/200925/3022.55-3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	09/25/2020	1,849	5,587,203	3022.55		295,004		238,899		465,029			(56,105)						
SPX/CS/200925/3022.55-3355.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	09/25/2020	243	734,902	3022.55		35,643		28,864		53,139			(6,779)						
SPX/CS/200925/3022.55-3339.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	09/25/2020	312	941,566	3022.55		44,536		36,066		65,703			(8,470)						
SPX/CS/200925/2984.87-3313.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/25/2020	3,917	11,691,844	2984.87		609,145		449,202		884,476			(159,943)						
SPX/CS/200925/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2019	09/25/2020	176	524,962	2984.87		26,563		19,588		38,245			(6,975)						
SPX/CS/200924/2966.60-3144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/24/2019	09/24/2020	170	502,878	2966.6		16,846		12,376		22,580			(4,470)						
SPX/CS/200917/3005.70-3186.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/17/2019	09/17/2020	244	734,237	3005.7		24,450		17,484		32,152			(6,966)						
SPX/CS/200904/2978.71-3177.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/06/2019	09/04/2020	354	1,054,247	2978.71		37,426		25,691		52,319			(11,735)						
SPX/CS/200904/2937.78-3136.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/04/2019	09/04/2020	207	606,734	2937.78		22,085		14,991		31,273			(7,094)						
SPX/CS/200827/2869.16-3063.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/27/2019	08/27/2020	262	750,546	2869.16		27,170		17,911		40,226			(9,259)						
SPX/CS/200825/2874.69-3737.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	627	1,802,094	2874.69		162,188		52,932		259,347			(81,434)						
SPX/CS/200825/2874.69-3580.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	1,117	3,211,648	2874.69		275,559		89,932		449,916			(138,356)						
SPX/CS/200825/2874.69-3492.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/24/2018	08/25/2020	1,624	4,669,678	2874.69		381,513		124,510		628,830			(191,554)						

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SPX/CS/200821/2924.43-3128.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/22/2019	08/21/2020	259	758,396	2924.43		28,078		18,192		40,899			(9,887)						
SPX/CS/200820/2900.51-3095.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/20/2019	08/20/2020	278	806,760	2900.51		29,124		18,630		42,934			(10,494)						
SPX/CS/200814/2888.68-3091.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/16/2019	08/14/2020	303	875,240	2888.68		32,471		20,455		48,600			(12,016)						
SPX/CS/200814/2847.60-3038.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/15/2019	08/14/2020	332	944,685	2847.6		33,536		21,066		51,187			(12,470)						
SPX/CS/200810/2979.39-3115.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/10/2019	08/10/2020	321	957,397	2979.39		25,084		16,748		33,569			(8,336)						
SPX/CS/200810/2918.65-3314.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	407	1,188,786	2918.65		65,264		40,036		115,344			(25,228)						
SPX/CS/200810/2918.65-3050.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	2,841	8,290,805	2918.65		208,099		127,657		299,030			(80,442)						
SPX/CS/200810/2918.65-3028.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	08/10/2020	678	1,979,198	2918.65		42,157		25,861		59,597			(16,296)						
SPX/CS/200810/2833.28-3683.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2018	08/10/2020	601	1,702,306	2833.28	156,953			48,006		266,733			(78,915)						
SPX/CS/200807/2883.98-3077.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/07/2019	08/07/2020	270	777,319	2883.98		27,362		16,509		41,610			(10,853)						
SPX/CS/200806/2881.77-3079.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/06/2019	08/06/2020	181	521,467	2881.77		18,773		11,274		28,638			(7,499)						
SPX/CS/200730/3013.18-3217.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/30/2019	07/30/2020	190	573,036	3013.18		20,687		12,043		28,543			(8,643)						
SPX/CS/200727/3025.86-3225.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/26/2019	07/27/2020	178	537,319	3025.86		18,591		10,780		25,737			(7,811)						
SPX/CS/200724/3025.86-3230.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/26/2019	07/24/2020	171	516,210	3025.86		18,171		10,471		25,306			(7,699)						
SPX/CS/200717/2984.42-3185.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/17/2019	07/17/2020	224	668,749	2984.42		23,674		12,961		34,046			(10,713)						
SPX/CS/200714/3013.77-3215.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/12/2019	07/14/2020	187	562,529	3013.77		19,745		10,645		27,770			(9,100)						
SPX/CS/200713/3013.77-3216.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/12/2019	07/13/2020	174	525,434	3013.77		18,495		9,947		26,054			(8,548)						
SPX/CS/200710/2918.65-3312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/09/2019	07/10/2020	8,161	23,819,976	2918.65		1,276,751		737,938		2,322,351			(538,812)						
SPX/CS/200702/2990.41-3193.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/05/2019	07/02/2020	208	621,481	2990.41		22,125		11,344		31,805			(10,780)						

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SPX/CS/200625/2717.07-3532.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2018	06/25/2020	371	1,009,319	2717.07	97,702			23,677		196,303			(48,987)					
SPX/CS/200619/2954.18-3155.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/20/2019	06/19/2020	261	769,599	2954.18		27,013		12,784		40,895			(14,229)					
SPX/CS/200618/2917.75-3114.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/18/2019	06/18/2020	187	544,775	2917.75		19,176		8,945		29,410			(10,231)					
SPX/CS/200605/2826.15-3014.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/05/2019	06/05/2020	179	506,933	2826.15		17,692		7,611		28,883			(10,081)					
SPX/CS/200604/2803.27-2993.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/04/2019	06/04/2020	224	627,557	2803.27		22,090		9,441		36,797			(12,649)					
SPX/CS/200522/2856.27-3048.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2019	05/22/2020	235	671,341	2856.27		24,303		9,572		38,357			(14,731)					
SPX/CS/200522/2721.33-3388.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/22/2020	1,075	2,926,541	2721.33	255,194			50,896		535,440			(129,031)					
SPX/CS/200522/2721.33-3306.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/22/2020	1,657	4,509,556	2721.33	373,391			74,468		768,524			(188,793)					
SPX/CS/200508/2886.73-3189.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/10/2019	05/08/2020	218	628,772	2886.73		29,238		11,390		53,591			(17,848)					
SPX/CS/200508/2723.07-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/10/2018	05/08/2020	386	1,050,201	2723.07	96,093			17,092		201,213			(48,450)					
SPX/CS/200424/2639.40-3286.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/25/2018	04/24/2020	1,326	3,498,934	2639.4	313,504			49,409		714,663			(157,408)					
SPX/CS/200424/2639.40-3206.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/25/2018	04/24/2020	2,104	5,554,310	2639.4	469,895			74,056		1,031,342			(235,930)					
SPX/CS/200409/2888.21-3205.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2019	04/09/2020	11,650	33,647,769	2888.21	1,645,376			413,407		3,044,105			(1,193,704)					
SPX/CS/200409/2656.87-3453.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2018	04/09/2020	758	2,013,707	2656.87	195,330			26,698		436,690			(98,073)					
SPX/CS/200409/2656.87-3308.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2018	04/09/2020	1,768	4,696,715	2656.87	424,113			57,968		950,251			(212,944)					
SPX/CS/200409/2656.87-3228.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/10/2018	04/09/2020	1,555	4,132,607	2656.87	350,445			47,899		765,957			(175,956)					
SPX/CS/200327/2815.44-3040.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/28/2019	03/27/2020	221	622,468	2815.44		25,646		6,195		44,888			(19,450)					
SPX/CS/200210/2619.55-3405.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/10/2020	519	1,360,668	2619.55	140,285			7,631		319,261			(70,436)					
SPX/CS/200210/2619.55-3262.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/10/2020	1,656	4,337,390	2619.55	411,618			22,389		967,409			(206,670)					

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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 Year-end (b)	
SPX/CS/200210/2619.55-3182.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/10/2020	2,229	5,839,023	2619.55	516,754			28,108		1,182,032			(259,458)					
SPX/CS/200124/2796.11-3173.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	01/24/2020	506	1,414,724	2796.11		72,575		5,105		181,820			(67,471)					
SPX/CS/200124/2664.76-2984.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	12,511	33,339,456	2664.76		1,776,993		115,129		3,944,014			(1,661,864)					
SPX/CS/200124/2664.76-2957.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	615	1,639,478	2664.76		83,122		5,385		178,089			(77,736)					
SPX/CS/200124/2664.76-2924.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	32,740	87,243,318	2664.76		4,091,712		265,097		8,410,039			(3,826,615)					
SPX/CS/200124/2664.76-2904.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	816	2,174,652	2664.76		96,120		6,227		193,614			(89,892)					
SPX/CS/200124/2664.76-2897.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	20,428	54,436,816	2664.76		2,357,114		152,714		4,710,640			(2,204,400)					
SPX/CS/200124/2664.76-2778.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/24/2020	1,849	4,926,387	2664.76		117,741		7,628		207,854			(110,112)					
SPX/CS/200122/2632.90-2836.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/22/2019	01/22/2020	197	519,648	2632.9		20,838		1,222		39,875			(19,616)					
SPX/AVGCS/200210/10/27 07.88-2993.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	2,278	6,169,815	2707.88		218,411		23,793		627,652			(194,618)					
SPX/AVGCS/200210/10/27 07.88-3022.8	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/08/2019	02/10/2020	1,224	3,314,034	2707.88		120,299		13,105		347,433			(107,194)					
SPX/AVGCS/200225/25/27 96.11-3090.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/25/2019	02/25/2020	1,990	5,563,777	2796.11		181,936		27,443		429,675			(154,493)					
SPX/AVGCS/200225/25/27 96.11-3119.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	02/25/2019	02/25/2020	1,125	3,146,029	2796.11		104,448		15,755		242,978			(88,693)					
SPX/AVGCS/200325/25/27 98.36-3037.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	03/25/2019	03/25/2020	1,652	4,624,050	2798.36		155,830		36,564		371,315			(119,267)					
SPX/AVGCS/200508/10/28 81.40-3126.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	1,461	4,208,512	2881.4		143,931		51,636		283,426			(92,295)					
SPX/AVGCS/200508/10/28 81.40-3160.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	05/10/2019	05/08/2020	858	2,472,135	2881.4		88,502		31,751		174,399			(56,752)					
SPX/AVGCS/200625/25/29 17.38-3165.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	06/25/2019	06/25/2020	1,598	4,662,533	2917.38		149,201		72,517		301,095			(76,684)					
SPX/AVGCS/200625/25/29 17.38-3179.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	06/25/2019	06/25/2020	250	729,052	2917.38		23,840		11,587		48,534			(12,253)					
SPX/AVGCS/200625/25/29 17.38-3197.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	06/25/2019	06/25/2020	1,032	3,011,601	2917.38		100,286		48,743		206,632			(51,544)					

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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 Year-end (b)	
SPX/AVGCS/200810/10/29 18.65-3166.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	1,841	5,372,119	2918.65		181,040		111,058		354,313			(69,982)					
SPX/AVGCS/200810/10/29 18.65-3181.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	191	557,978	2918.65		19,250		11,809		38,279			(7,441)					
SPX/AVGCS/200810/10/29 18.65-3199.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	939	2,739,883	2918.65		96,718		59,331		196,093			(37,387)					
SPX/AVGCS/200825/25/28 47.11-3103.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	08/23/2019	08/25/2020	231	657,825	2847.11		25,195		16,468		51,154			(8,727)					
SPX/AVGCS/200925/25/29 84.87-3234.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	09/25/2020	882	2,632,740	2984.87		91,093		67,175		155,418			(23,918)					
SPX/AVGCS/201224/25/32 23.38-3457.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	1,210	3,899,392	3223.38		113,472		112,201		118,275			(1,271)					
SPX/AVGCS/201224/25/32 23.38-3488.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	926	2,984,620	3223.38		90,434		89,421		96,864			(1,013)					
SPX/AVGCS/201224/25/32 23.38-3545.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	166	536,416	3223.38		17,004		16,814		18,887			(191)					
SPX/CS/200110/2596.64- 2707.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	384	997,249	2596.64		23,236		587		42,350			(22,648)					
SPX/CS/200110/2596.64- 2713.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	339	880,014	2596.64		21,560		545		39,569			(21,015)					
SPX/CS/200110/2596.64- 2722.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	269	698,448	2596.64		18,299		463		33,850			(17,837)					
SPX/CS/200110/2596.64- 2797.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	234	607,610	2596.64		23,636		598		47,045			(23,038)					
SPX/CS/200110/2707.88- 2843.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	02/08/2019	01/10/2020	206	556,515	2707.88		14,970		411		27,788			(14,559)					
SPX/CS/200110/2748.23- 3422.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2018	01/10/2020	1,611	4,427,956	2748.23	365,306			4,579		779,825			(183,162)					
SPX/CS/200110/2748.23- 3572.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2018	01/10/2020	548	1,505,193	2748.23	129,748			1,626		265,089			(65,055)					
SPX/CS/200124/2664.76- 2787.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2019	01/24/2020	440	1,171,384	2664.76		30,105		1,950		53,673			(28,154)					
SPX/CS/200124/2664.76- 2867.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2019	01/24/2020	268	715,123	2664.76		27,890		1,807		53,756			(26,083)					
SPX/CS/200124/2796.11- 3089.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	02/25/2019	01/24/2020	399	1,115,324	2796.11		51,640		3,632		113,755			(48,007)					
SPX/CS/200210/2707.88- 2823.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	2,149	5,819,259	2707.88		136,171		14,834		242,596			(121,336)					

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SPX/CS/200210/2707.88-2836.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2020	1,827	4,946,712	2707.88		127,625		13,903		229,601			(113,722)						
SPX/CS/200210/2707.88-2944.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2020	19,707	53,364,009	2707.88		2,267,970		247,069		4,540,103			(2,020,901)						
SPX/CS/200210/2707.88-2951.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2020	373	1,010,809	2707.88		43,869		4,779		88,432			(39,090)						
SPX/CS/200210/2707.88-2971.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2020	21,648	58,620,213	2707.88		2,690,668		293,117		5,545,658			(2,397,550)						
SPX/CS/200210/2707.88-3005.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2020	418	1,131,690	2707.88		56,132		6,115		120,059			(50,017)						
SPX/CS/200210/2707.88-3033.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/08/2019	.02/10/2020	6,434	17,422,595	2707.88		909,459		99,075		2,016,957			(810,384)						
SPX/CS/200225/2796.11-2914.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/25/2019	.02/25/2020	561	1,569,568	2796.11		37,827		5,706		63,529			(32,121)						
SPX/CS/200225/2796.11-2928.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/25/2019	.02/25/2020	6,244	17,458,993	2796.11		460,917		69,524		788,592			(391,394)						
SPX/CS/200225/2796.11-3040.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/25/2019	.02/25/2020	18,234	50,983,959	2796.11		2,151,523		324,531		4,168,482			(1,826,992)						
SPX/CS/200225/2796.11-3068.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.02/25/2019	.02/25/2020	21,450	59,977,689	2796.11		2,716,989		409,825		5,436,427			(2,307,164)						
SPX/CS/200310/2786.57-3385.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.03/09/2018	.03/10/2020	1,981	5,520,425	2786.57	467,028			44,944		880,836			(234,491)						
SPX/CS/200310/2786.57-3470.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.03/09/2018	.03/10/2020	1,113	3,101,360	2786.57	276,951			26,652		502,563			(139,055)						
SPX/CS/200310/2786.57-3622.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.03/09/2018	.03/10/2020	464	1,293,913	2786.57	122,663			11,804		210,817			(61,588)						
SPX/CS/200409/2881.40-3270.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.04/09/2020	444	1,279,805	2881.4		69,877		21,071		136,771			(48,807)						
SPX/CS/200508/2881.40-3133.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	21,830	62,901,375	2881.4		2,761,370		990,661		4,576,843			(1,770,709)						
SPX/CS/200508/2881.40-3169.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	750	2,159,655	2881.4		103,663		37,190		177,061			(66,473)						
SPX/CS/200508/2881.40-3198.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	9,930	28,611,661	2881.4		1,450,611		520,417		2,549,195			(930,194)						
SPX/CS/200522/2826.06-3136.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/24/2019	.05/22/2020	6,127	17,314,182	2826.06		869,172		347,176		1,586,209			(521,996)						
SPX/CS/200810/2833.28-3442.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.08/10/2018	.08/10/2020	2,546	7,212,172	2833.28	597,889			182,874		1,039,488			(300,615)						

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/200810/2833.28-3527.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	08/10/2018	08/10/2020	1,780	5,043,868	2833.28	439,825			134,528		763,260			(221,141)				
SPX/CS/200810/2979.39-3293.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	08/10/2020	429	1,277,582	2979.39		64,543		43,226		95,398			(21,317)				
SPX/CS/200810/2979.39-3381.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	08/10/2020	2,167	6,457,680	2979.39		362,149		242,540		576,966			(119,609)				
SPX/CS/200825/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	08/25/2020	281	839,516	2984.87		41,556		29,647		61,745			(11,909)				
SPX/CS/200825/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	08/25/2020	1,186	3,540,792	2984.87		197,930		141,206		313,039			(56,724)				
SPX/CS/200910/2979.39-3292.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	09/10/2020	489	1,456,828	2979.39		74,274		51,805		107,399			(22,470)				
SPX/CS/200910/2979.39-3378.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	09/10/2020	185	551,095	2979.39		32,821		22,892		48,780			(9,929)				
SPX/CS/200925/2915.56-3542.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2018	09/25/2020	1,480	4,313,788	2915.56	367,535			135,138		544,797			(184,279)				
SPX/CS/200925/2915.56-3630.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2018	09/25/2020	1,985	5,787,753	2915.56	518,583			190,677		756,713			(260,014)				
SPX/CS/200925/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	09/25/2020	2,090	6,238,278	2984.87		361,196		266,357		549,807			(94,839)				
SPX/CS/201023/3133.64-3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2019	10/23/2020	1,036	3,245,376	3133.64		172,005		154,066		216,379			(17,939)				
SPX/CS/201110/3093.08-3433.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/08/2019	11/10/2020	1,631	5,043,965	3093.08		252,703		218,726		327,654			(33,977)				
SPX/CS/201110/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/08/2019	11/10/2020	1,094	3,382,950	3093.08		187,415		162,217		249,414			(25,199)				
SPX/CS/201125/3133.64-3439.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2019	11/25/2020	4,636	14,526,560	3133.64		679,843		615,277		808,507			(64,566)				
SPX/CS/210108/2596.64-3154.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/08/2021	1,944	5,046,616	2596.64		412,309		211,929		834,219			(200,380)				
SPX/CS/210108/2596.64-3233.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/08/2021	1,496	3,883,526	2596.64		339,032		174,264		717,888			(164,768)				
SPX/CS/210108/2596.64-3375.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/08/2021	668	1,733,708	2596.64		164,009		84,301		373,946			(79,707)				
SPX/CS/210125/2664.76-3237.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2019	01/25/2021	2,491	6,638,747	2664.76		553,008		296,585		1,055,219			(256,423)				
SPX/CS/210125/2664.76-3318.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2019	01/25/2021	1,466	3,905,927	2664.76		345,675		185,390		690,657			(160,285)				

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/210210/2707.88-3290.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2021	2,674	7,241,846	2707.88	592,383		329,193		1,115,977			(263,190)				
SPX/CS/210210/2707.88-3372.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2021	1,574	4,261,927	2707.88	369,509		205,340		726,920			(164,169)				
SPX/CS/210210/2707.88-3520.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2021	465	1,259,154	2707.88	116,724		64,864		244,264			(51,859)				
SPX/CS/210225/2796.11-3397.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	02/25/2021	2,037	5,695,912	2796.11	459,660		265,041		818,084			(194,619)				
SPX/CS/210325/2798.36-3403.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2021	1,610	4,506,615	2798.36	365,937		226,290		644,733			(139,647)				
SPX/CS/210325/2798.36-3553.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2021	833	2,330,183	2798.36	205,289		126,948		383,634			(78,342)				
SPX/CS/210625/2917.38-3457.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2021	1,905	5,557,432	2917.38	391,799		291,394		624,519			(100,405)				
SPX/CS/211008/2938.13-3393.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/10/2019	10/08/2021	1,346	3,954,988	2938.13	268,939		240,272		371,882			(28,667)				
SPX/CS/211008/2938.13-3482.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/10/2019	10/08/2021	1,472	4,324,823	2938.13	326,524		291,719		467,883			(34,805)				
SPX/CS/211110/3093.08-3686.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	11/08/2019	11/10/2021	1,345	4,159,769	3093.08	311,567		290,709		358,729			(20,858)				
SPX_INDU_NDX/ARBCS/200325/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2020	1,904,228	1,904,228	8.50%	73,503		17,247		133,480			(56,257)				
SPX/AVGCS/200310/10/2743.07-2976.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/08/2019	03/10/2020	1,768	4,850,159	2743.07	166,845		32,157		408,748			(134,688)				
SPX/AVGCS/200310/10/2743.07-3013.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/08/2019	03/10/2020	1,183	3,246,353	2743.07	118,167		22,775		310,449			(95,392)				
SPX/AVGCS/200409/10/2888.21-3133.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	1,563	4,515,566	2888.21	141,337		38,798		268,747			(102,539)				
SPX/AVGCS/200409/10/2888.21-3148.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	192	554,882	2888.21	17,701		4,859		33,248			(12,842)				
SPX/AVGCS/200409/10/2888.21-3165.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	1,122	3,241,654	2888.21	105,030		28,832		195,078			(76,198)				
SPX/AVGCS/200424/25/2926.17-3176.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/25/2019	04/24/2020	1,541	4,509,842	2926.17	137,550		43,784		226,850			(93,767)				
SPX/AVGCS/200424/25/2926.17-3207.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/25/2019	04/24/2020	989	2,894,838	2926.17	90,898		28,934		146,587			(61,964)				
SPX/AVGCS/200610/10/2886.73-3132.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	06/10/2019	06/10/2020	1,456	4,202,822	2886.73	134,911		59,918		290,443			(74,992)				
SPX/AVGCS/200610/10/2886.73-3146.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	06/10/2019	06/10/2020	312	900,974	2886.73	29,642		13,165		64,335			(16,477)				
SPX/AVGCS/200710/10/2993.07-3248.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	07/10/2019	07/10/2020	1,613	4,827,255	2993.07	148,438		78,365		237,008			(70,073)				
SPX/AVGCS/200710/10/2993.07-3280.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	07/10/2019	07/10/2020	1,013	3,032,546	2993.07	96,283		50,831		154,092			(45,452)				
SPX/AVGCS/201009/10/2938.13-3181.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	10/10/2019	10/09/2020	1,271	3,734,305	2938.13	132,941		104,400		237,861			(28,541)				

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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 Year-end (b)
SPX/CS/201210/2637.72-3204.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2018	12/10/2020	2,118	5,585,596	2637.72	471,983			222,844		914,245			(236,649)				
SPX/CS/201210/2637.72-3285.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	12/10/2018	12/10/2020	1,526	4,025,989	2637.72	365,157			172,407		734,665			(183,087)				
SPX/CS/210310/2743.07-3250.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	2,520	6,913,694	2743.07		530,280		316,839		911,183			(213,442)				
SPX/CS/210310/2743.07-3333.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,516	4,159,176	2743.07		345,212		206,262		620,581			(138,950)				
SPX/CS/210310/2743.07-3483.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,346	3,692,392	2743.07		333,792		199,439		646,247			(134,354)				
SPX/CS/210409/2888.21-3422.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,891	5,461,340	2888.21		406,870		259,897		642,539			(146,973)				
SPX/CS/210409/2888.21-3510.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,989	5,744,864	2888.21		460,164		293,940		751,181			(166,224)				
SPX/CS/210409/2888.21-3841.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	224	646,814	2888.21		58,084		37,102		99,934			(20,981)				
SPX/CS/210525/2826.06-3587.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/25/2021	518	1,464,921	2826.06		125,397		88,268		231,406			(37,129)				
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/10/2019	10/08/2021	341	1,003,231	2938.13		84,974		75,916		125,957			(9,058)				
SPX/CLQ/200225/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	1,838,306	1,838,306	3%		74,819		11,286		193,765			(63,533)				
SPX/CLQ/200225/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	1,475,499	1,475,499	3.2%		62,709		9,459		167,915			(53,250)				
SPX/CLQ/200225/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2019	02/25/2020	4,519,132	4,519,132	4.2%		223,697		33,742		637,714			(189,955)				
SPX/CLQ/200310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	1,922,193	1,922,193	2.7%		74,004		14,263		179,179			(59,741)				
SPX/CLQ/200310/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	892,624	892,624	2.9%		36,330		7,002		90,043			(29,328)				
SPX/CLQ/200310/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2020	3,018,065	3,018,065	3.2%		132,191		25,478		338,679			(106,713)				
SPX/CLQ/200409/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	1,739,627	1,739,627	2.9%		71,151		19,532		133,556			(51,619)				
SPX/CLQ/200409/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	4,646,651	4,646,651	3.2%		202,594		55,614		394,936			(146,980)				
SPX/CLQ/200424/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	2,086,952	2,086,952	2.9%		85,565		27,236		162,305			(58,329)				
SPX/CLQ/200424/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	2,826,228	2,826,228	3.2%		123,506		39,313		248,913			(84,193)				
SPX/CLQ/200508/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/10/2019	05/08/2020	3,104,833	3,104,833	3.2%		135,681		48,677		269,559			(87,005)				
SPX/CLQ/200610/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/10/2019	06/10/2020	2,508,967	2,508,967	3.2%		102,868		45,687		209,509			(57,181)				
SPX/CLQ/200625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	3,033,599	3,033,599	2.7%		108,603		52,785		216,591			(55,818)				
SPX/CLQ/200625/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	1,663,371	1,663,371	2.9%		62,875		30,560		131,520			(32,316)				
SPX/CLQ/200625/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	2,836,183	2,836,183	3.2%		115,149		55,966		246,222			(59,183)				
SPX/CLQ/200724/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	1,246,095	1,246,095	2.7%		46,853		26,792		70,343			(20,061)				
SPX/CLQ/200724/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	1,557,573	1,557,573	2.9%		61,524		35,181		96,792			(26,343)				
SPX/CLQ/200724/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	3,780,384	3,780,384	3.2%		159,154		91,009		260,753			(68,145)				

ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)	
SPX/CLQ/201023/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	2,694,669	2,694,669	2.8%		94,583		78,018		181,079			(16,565)					
SPX/CS/200110/2596.64-2947.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2019	01/10/2020	261	677,494	2596.64		38,820		981		91,317			(37,839)					
SPX/CS/200910/2979.39-3153.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2019	09/10/2020	177	527,816	2979.39		16,943		11,784		23,016			(5,159)					
SPX/CS/201110/3093.08-3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	850	2,629,602	3093.08		50,225		43,472		58,950			(6,753)					
SPX/CS/201110/3093.08-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	219	678,257	3093.08		15,668		13,561		18,515			(2,107)					
SPX/CS/201110/3093.08-3224.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	236	731,448	3093.08		17,847		15,448		21,138			(2,400)					
SPX/CS/201110/3093.08-3232.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	186	576,060	3093.08		14,805		12,814		17,560			(1,991)					
SPX/CS/201110/3093.08-3247.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	299	923,418	3093.08		25,948		22,459		31,033			(3,489)					
SPX/CS/201210/3132.52-3234.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	12/10/2019	12/10/2020	564	1,765,803	3132.52		33,903		32,104		37,610			(1,799)					
SPX_INDU_NDX/ARBCS/200925/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/25/2019	09/25/2020	1,534,451	1,534,451	5.25%		44,039		32,475		47,479			(11,563)					
SPX_INDU_NDX/ARBCS/201224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	12/24/2019	12/24/2020	1,536,485	1,536,485	5.25%		42,407		41,932		33,652			(475)					
SPX/CS/200124/2839.25-3449.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	1,675	4,756,547	2839.25	386,232		12,424		666,436			(194,466)						
SPX/CS/200124/2839.25-3536.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	1,072	3,043,851	2839.25	258,727		8,323		426,708			(130,268)						
SPX/CS/200124/2839.25-3690.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/24/2020	480	1,361,904	2839.25	122,163		3,930		190,912			(61,509)						
SPX/CS/200522/2721.33-3537.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/25/2018	05/22/2020	856	2,328,917	2721.33	214,260		42,732		448,149			(108,334)						
SPX/CS/200710/2793.84-3631.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2018	07/10/2020	361	1,009,421	2793.84	93,775		24,685		169,729			(47,018)						
SPX/CS/200910/2877.13-3740.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2020	740	2,130,410	2877.13	199,406		69,153		307,483			(99,981)						
SPX/CS/201224/2351.10-2856.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	12/24/2018	12/24/2020	3,031	7,126,929	2351.1	583,695		287,370		1,305,850			(293,069)						
SPX/CS/201224/2351.10-2927.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	12/24/2018	12/24/2020	2,421	5,690,887	2351.1	503,074		247,678		1,173,323			(252,590)						
SPX/CS/201224/2351.10-3056.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	12/24/2018	12/24/2020	664	1,560,334	2351.1	152,133		74,899		384,897			(76,385)						
SPX/CS/210409/2888.21-3667.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/10/2019	04/09/2021	741	2,139,875	2888.21	184,457		117,826		312,589			(66,631)						
SPX/CS/210423/2926.17-3715.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/25/2019	04/23/2021	748	2,187,580	2926.17	189,445		125,235		302,036			(64,210)						
SPX/CS/210625/2917.38-3545.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2019	06/25/2021	1,557	4,542,694	2917.38	342,065		254,405		566,289			(87,660)						
SPX/CS/210625/2917.38-3704.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2019	06/25/2021	913	2,663,373	2917.38	214,668		159,655		373,221			(55,012)						
SPX/CS/210810/2918.65-3458.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2021	2,685	7,836,911	2918.65	560,339		452,491		872,699			(107,848)						
SPX/CLQ/200110/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2019	01/10/2020	2,461,443	2,461,443	3%		96,735		2,446		364,881			(94,289)					
SPX/CLQ/200110/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2019	01/10/2020	2,562,094	2,562,094	3.2%		106,327		2,688		403,095			(103,639)					
SPX/CLQ/200110/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2019	01/10/2020	3,774,975	3,774,975	4.2%		189,881		4,800		742,129			(185,081)					

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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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 Year-end (b)
SPX/CLQ/200124/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/25/2019	.01/24/2020	3,321,028	3,321,028	3%		134,170	8,693		453,894			(125,477)				
SPX/CLQ/200124/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/25/2019	.01/24/2020	1,653,583	1,653,583	3.2%		70,277	4,553		243,249			(65,724)				
SPX/CLQ/200124/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/25/2019	.01/24/2020	3,186,259	3,186,259	4.2%		163,136	10,569		585,754			(152,567)				
SPX/CLQ/200210/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.02/08/2019	.02/10/2020	2,554,953	2,554,953	3%		105,520	11,495		299,978			(94,024)				
SPX/CLQ/200210/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.02/08/2019	.02/10/2020	1,246,003	1,246,003	3.2%		53,952	5,877		155,531			(48,074)				
SPX/CLQ/200210/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.02/08/2019	.02/10/2020	3,558,944	3,558,944	4.2%		180,794	19,695		554,028			(161,099)				
SPX/CLQ/200409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.04/10/2019	.04/09/2020	1,869,686	1,869,686	2.7%		71,983	19,760		133,186			(52,223)				
SPX/CLQ/200424/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.04/25/2019	.04/24/2020	936,370	936,370	2.7%		36,518	11,624		63,875			(24,894)				
SPX/CLQ/200508/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.05/10/2019	.05/08/2020	1,848,221	1,848,221	2.7%		70,602	25,329		134,137			(45,273)				
SPX/CLQ/200508/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.05/10/2019	.05/08/2020	1,181,089	1,181,089	2.9%		47,834	17,161		92,526			(30,673)				
SPX/CLQ/200522/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.05/24/2019	.05/22/2020	2,010,836	2,010,836	2.7%		74,602	29,799		191,496			(44,803)				
SPX/CLQ/200522/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.05/24/2019	.05/22/2020	1,033,920	1,033,920	2.9%		40,736	16,271		108,905			(24,465)				
SPX/CLQ/200522/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.05/24/2019	.05/22/2020	2,792,104	2,792,104	3.2%		118,385	47,287		324,415			(71,098)				
SPX/CLQ/200610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.06/10/2019	.06/10/2020	1,897,857	1,897,857	2.7%		68,323	30,345		132,240			(37,978)				
SPX/CLQ/200610/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.06/10/2019	.06/10/2020	3,296,695	3,296,695	2.9%		125,274	55,639		248,047			(69,636)				
SPX/CLQ/200710/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.07/10/2019	.07/10/2020	2,571,481	2,571,481	2.7%		94,116	49,687		131,807			(44,429)				
SPX/CLQ/200710/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.07/10/2019	.07/10/2020	1,606,978	1,606,978	2.9%		62,029	32,747		88,585			(29,282)				
SPX/CLQ/200710/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.07/10/2019	.07/10/2020	4,943,527	4,943,527	3.2%		203,673	107,526		299,894			(96,147)				
SPX/CLQ/200810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.08/09/2019	.08/10/2020	5,836,182	5,836,182	2.7%		207,184	127,096		410,400			(80,088)				
SPX/CLQ/200810/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.08/09/2019	.08/10/2020	1,320,410	1,320,410	2.9%		49,779	30,537		98,648			(19,242)				
SPX/CLQ/200810/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.08/09/2019	.08/10/2020	3,301,289	3,301,289	3.2%		134,362	82,424		267,523			(51,938)				
SPX/CLQ/200825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.08/23/2019	.08/25/2020	1,767,236	1,767,236	2.7%		59,556	38,928		160,727			(20,628)				
SPX/CLQ/200825/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.08/23/2019	.08/25/2020	1,870,766	1,870,766	2.9%		67,348	44,020		182,772			(23,327)				
SPX/CLQ/200825/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.08/23/2019	.08/25/2020	3,067,502	3,067,502	3.2%		120,553	78,797		324,393			(41,756)				
SPX/CLQ/200910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.09/10/2019	.09/10/2020	2,364,444	2,364,444	2.5%		78,500	54,599		126,296			(23,901)				
SPX/CLQ/200910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.09/10/2019	.09/10/2020	1,534,322	1,534,322	2.7%		54,775	38,098		88,617			(16,677)				
SPX/CLQ/200910/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.09/10/2019	.09/10/2020	4,544,345	4,544,345	2.8%		167,232	116,315		272,154			(50,917)				
SPX/CLQ/200925/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.09/25/2019	.09/25/2020	1,676,488	1,676,488	2.5%		54,821	40,427		113,280			(14,394)				

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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SPX/CLQ/200925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.09/25/2019	.09/25/2020	1,532,533	1,532,533	2.7%		54,098	39,894		112,014			(14,205)					
SPX/CLQ/200925/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.09/25/2019	.09/25/2020	2,534,304	2,534,304	2.8%		92,502	68,214		192,172			(24,288)					
SPX/CLQ/201009/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.10/10/2019	.10/09/2020	2,006,238	2,006,238	2.5%		63,999	50,259		127,715			(13,740)					
SPX/CLQ/201009/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.10/10/2019	.10/09/2020	2,059,013	2,059,013	2.7%		70,830	55,624		140,573			(15,206)					
SPX/CLQ/201009/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.10/10/2019	.10/09/2020	2,462,617	2,462,617	2.8%		87,669	68,848		173,724			(18,822)					
SPX/CLQ/201110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.11/08/2019	.11/10/2020	1,383,416	1,383,416	2.5%		44,684	38,676		63,975			(6,008)					
SPX/CLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.11/08/2019	.11/10/2020	1,366,276	1,366,276	2.7%		47,410	41,035		67,375			(6,374)					
SPX/CLQ/201110/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.11/08/2019	.11/10/2020	3,811,390	3,811,390	2.8%		136,829	118,432		193,557			(18,397)					
SPX/CLQ/201125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.11/25/2019	.11/25/2020	2,828,603	2,828,603	2.5%		92,495	83,711		129,267			(8,784)					
SPX/CLQ/201125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.11/25/2019	.11/25/2020	1,206,369	1,206,369	2.7%		42,344	38,322		59,569			(4,021)					
SPX/CLQ/201125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.11/25/2019	.11/25/2020	2,579,646	2,579,646	2.8%		93,383	84,514		132,016			(8,869)					
SPX/CLQ/201210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.12/10/2019	.12/10/2020	1,675,335	1,675,335	2.5%		55,119	52,193		70,292			(2,925)					
SPX/CLQ/201210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.12/10/2019	.12/10/2020	1,660,939	1,660,939	2.7%		58,631	55,519		74,756			(3,112)					
SPX/CLQ/201210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E57ODZIWZ7FF32WIEFA76	.12/10/2019	.12/10/2020	2,784,127	2,784,127	2.8%		101,621	96,227		129,378			(5,393)					
SPX/AVGCS/200124/25/26 64.76-2944.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.01/25/2019	.01/24/2020	1,667	4,442,325	2664.76		165,699	10,735		465,673			(154,963)					
SPX/AVGCS/200124/25/26 64.76-2957.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.01/25/2019	.01/24/2020	190	506,747	2664.76		19,155	1,241		55,514			(17,914)					
SPX/AVGCS/200124/25/26 64.76-2974.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.01/25/2019	.01/24/2020	970	2,584,517	2664.76		99,245	6,430		294,852			(92,815)					
SPX/AVGCS/200925/25/29 84.87-3201.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.09/25/2019	.09/25/2020	1,606	4,794,197	2984.87		155,811	114,900		254,799			(40,911)					
SPX/AVGCS/200925/25/29 84.87-3222.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.09/25/2019	.09/25/2020	173	515,434	2984.87		17,525	12,923		29,354			(4,601)					
SPX/AVGCS/201210/10/31 32.52-3359.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.12/10/2019	.12/10/2020	1,450	4,542,995	3132.52		142,650	135,079		179,861			(7,571)					
SPX/AVGCS/201210/10/31 32.52-3392.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.12/10/2019	.12/10/2020	908	2,844,717	3132.52		94,445	89,432		123,099			(5,012)					
SPX/CS/200107/2549.69- 2746.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.01/07/2019	.01/07/2020	198	505,833	2549.69		19,576	328		39,059			(19,248)					
SPX/CS/200128/2643.85- 2843.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.01/28/2019	.01/28/2020	370	977,532	2643.85		38,222	2,989		72,847			(35,232)					
SPX/CS/200131/2706.53- 2912.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.02/01/2019	.01/31/2020	237	641,218	2706.53		25,136	2,118		47,974			(23,018)					
SPX/CS/200214/2775.60- 2988.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.02/15/2019	.02/14/2020	389	1,081,073	2775.6		42,594	5,174		79,466			(37,420)					
SPX/CS/200312/2791.52- 2982.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.03/13/2019	.03/12/2020	215	600,177	2791.52		22,702	4,515		38,167			(18,187)					
SPX/CS/200313/2808.48- 2998.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.03/14/2019	.03/13/2020	232	650,752	2808.48		23,687	4,804		40,662			(18,883)					
SPX/CS/200313/2810.92- 3004.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMJJYYJLN8C3868	.03/13/2019	.03/13/2020	207	580,561	2810.92		21,132	4,250		36,848			(16,882)					

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/200320/2824.23-3015.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/20/2019	03/20/2020	229	645,417	2824.23		23,170		5,113		39,754			(18,057)				
SPX/CS/200701/2964.33-3164.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/01/2019	07/01/2020	208	616,330	2964.33		22,003		11,063		32,083			(10,940)				
SPX/CS/200821/2847.11-3038.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/23/2019	08/21/2020	475	1,351,681	2847.11		48,661		31,616		73,119			(17,045)				
SPX/CS/200825/2847.11-3067.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/23/2019	08/25/2020	14,540	41,397,996	2847.11		1,668,339		1,090,479		2,551,433			(577,861)				
SPX/CS/200825/2847.11-3074.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/23/2019	08/25/2020	723	2,059,424	2847.11		85,054		55,594		130,878			(29,460)				
SPX/CS/200925/2915.56-3790.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2018	09/25/2020	341	995,302	2915.56		94,355		34,693		133,424			(47,309)				
SPX/CS/210325/2798.36-3721.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/25/2019	03/25/2021	1,094	3,062,557	2798.36		281,755		174,233		546,502			(107,522)				
SPX/CS/210510/2881.40-3658.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/10/2019	05/10/2021	350	1,009,856	2881.4		89,776		61,314		149,248			(28,463)				
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/08/2019	11/10/2021	447	1,383,141	3093.08		115,769		108,019		134,472			(7,750)				
SPX_INDU_NDX/ARBCS/200110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2019	01/10/2020	1,246,173	1,246,173	6.50%		42,245		1,068		80,954			(41,177)				
SPX_INDU_NDX/ARBCS/200110/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2019	01/10/2020	3,145,289	3,145,289	9.50%		136,191		3,443		298,629			(132,748)				
SPX_INDU_NDX/ARBCS/200225/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	02/25/2019	02/25/2020	1,401,850	1,401,850	6.50%		44,018		6,640		85,830			(37,378)				
SPX_INDU_NDX/ARBCS/200225/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	02/25/2019	02/25/2020	4,294,611	4,294,611	9.50%		161,048		24,292		338,135			(136,756)				
SPX_INDU_NDX/ARBCS/200610/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	06/10/2019	06/10/2020	1,695,895	1,695,895	5.75%		50,538		22,446		70,522			(28,092)				
SPX_INDU_NDX/ARBCS/200710/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/10/2019	07/10/2020	1,487,963	1,487,963	5.75%		42,853		22,624		47,203			(20,230)				
SPX_INDU_NDX/ARBCS/200710/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/10/2019	07/10/2020	2,568,393	2,568,393	8.50%		90,407		47,729		110,535			(42,678)				
SPX_INDU_NDX/ARBCS/200724/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/25/2019	07/24/2020	2,374,672	2,374,672	8.50%		85,013		48,613		100,582			(36,400)				
SPX_INDU_NDX/ARBCS/200925/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2019	09/25/2020	2,187,567	2,187,567	7.75%		81,377		60,010		95,103			(21,367)				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/25/2019	11/25/2020	3,248,967	3,248,967	5.25%		88,697		80,273		79,593			(8,424)				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/25/2019	11/25/2020	1,735,002	1,735,002	7.75%		59,511		53,859		60,088			(5,652)				
SPX_INDU_NDX/ARBCS/201210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	1,348,154	1,348,154	5.25%		38,018		36,000		33,028			(2,018)				
SPX_INDU_NDX/ARBCS/201210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	3,296,446	3,296,446	7.75%		117,024		110,813		114,431			(6,211)				
SPX/CS/200110/2707.88-3073.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs	02/08/2019	01/10/2020	200	542,736	2707.88		29,145		800		72,892			(28,345)				
SPX/CS/200225/2796.11-3047.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs	02/25/2019	02/25/2020	511	1,429,394	2796.11		61,750		9,314		120,138			(52,436)				
SPX/CS/200225/2796.11-3103.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	02/25/2019	02/25/2020	292	817,055	2796.11		39,709		5,990		82,817			(33,719)				
SPX/CS/200225/2796.11-3132.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	02/25/2019	02/25/2020	6,161	17,227,343	2796.11		873,426		131,746		1,893,193			(741,680)				
SPX/CS/200225/2798.36-3101.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	03/25/2019	02/25/2020	345	964,908	2798.36		47,088		7,752		96,266			(39,335)				
SPX/CS/200225/2798.36-3176.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	03/25/2019	02/25/2020	1,434	4,013,648	2798.36		217,138		35,748		487,058			(181,390)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/200227/2792.38-3007.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/27/2019	02/27/2020	283	789,512	2792.38		31,186		4,906		57,094			(26,280)				
SPX/CS/200310/2888.21-3027.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	265	765,928	2888.21		20,680		4,350		33,435			(16,330)				
SPX/CS/200310/2888.21-3204.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	1,167	3,371,787	2888.21		160,497		33,763		313,620			(126,734)				
SPX/CS/200310/2888.21-3278.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	03/10/2020	447	1,290,656	2888.21		66,727		14,037		140,494			(52,690)				
SPX/CS/200325/2798.36-2903.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	1,081	3,024,385	2798.36		65,629		15,399		105,434			(50,230)				
SPX/CS/200325/2798.36-2917.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	696	1,946,423	2798.36		47,103		11,052		76,917			(36,051)				
SPX/CS/200325/2798.36-2925.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	333	930,947	2798.36		23,925		5,614		39,321			(18,312)				
SPX/CS/200325/2798.36-3022.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	432	1,210,144	2798.36		49,374		11,585		87,951			(37,789)				
SPX/CS/200325/2798.36-3078.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	623	1,742,238	2798.36		82,582		19,377		155,965			(63,205)				
SPX/CS/200325/2798.36-3106.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	8,255	23,101,244	2798.36		1,159,682		272,104		2,255,302			(887,578)				
SPX/CS/200325/2926.17-3233.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	177	518,529	2926.17		24,267		6,253		43,878			(18,014)				
SPX/CS/200325/2926.17-3248.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	231	676,328	2926.17		32,328		8,330		59,346			(23,998)				
SPX/CS/200325/2926.17-3321.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	03/25/2020	555	1,624,219	2926.17		83,810		21,595		163,031			(62,215)				
SPX/CS/200409/2881.40-3013.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	04/09/2020	212	609,721	2881.4		15,975		4,817		24,745			(11,158)				
SPX/CS/200409/2888.21-3119.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	495	1,431,044	2888.21		57,814		15,871		97,788			(41,944)				
SPX/CS/200409/2888.21-3177.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	679	1,962,110	2888.21		91,434		25,100		163,644			(66,335)				
SPX/CS/200409/2888.21-3278.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/10/2019	04/09/2020	608	1,755,796	2888.21		94,111		25,834		186,145			(68,276)				
SPX/CS/200424/2826.06-3122.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	04/24/2020	334	944,995	2826.06		45,643		15,870		84,948			(29,773)				
SPX/CS/200424/2826.06-3207.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	04/24/2020	569	1,609,333	2826.06		87,387		30,384		179,977			(57,003)				
SPX/CS/200424/2926.17-3035.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	472	1,382,099	2926.17		30,406		9,679		44,293			(20,728)				
SPX/CS/200424/2926.17-3063.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	277	809,599	2926.17		21,697		6,906		32,089			(14,791)				
SPX/CS/200424/2926.17-3160.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	348	1,018,263	2926.17		41,443		13,192		66,638			(28,251)				
SPX/CS/200424/2926.17-3321.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2019	04/24/2020	324	946,806	2926.17		50,938		16,214		94,216			(34,724)				
SPX/CS/200508/2881.40-3003.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/08/2020	214	617,803	2881.4		15,198		5,452		22,814			(9,746)				
SPX/CS/200508/2881.40-3014.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/08/2020	259	746,650	2881.4		19,786		7,098		29,857			(12,688)				
SPX/CS/200522/2826.06-3108.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	05/22/2020	431	1,218,788	2826.06		57,771		23,075		102,439			(34,695)				
SPX/CS/200522/2826.06-3207.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/24/2019	05/22/2020	273	770,315	2826.06		42,675		17,046		84,356			(25,629)				
SPX/CS/200610/2993.07-3397.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	06/10/2020	963	2,882,284	2993.07		144,114		69,860		250,861			(74,254)				

ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)
SPX/CS/200625/3003.67-3139.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	06/25/2020	280	839,729	3003.67		21,329		11,384		29,301			(9,945)				
SPX/CS/200625/3003.67-3319.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	06/25/2020	982	2,948,342	3003.67		135,919		72,545		214,779			(63,373)				
SPX/CS/200625/3003.67-3409.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	06/25/2020	1,308	3,928,521	3003.67		199,962		106,728		335,140			(93,234)				
SPX/CS/200710/2993.07-3292.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	07/10/2020	418	1,251,572	2993.07		56,696		29,932		88,850			(26,764)				
SPX/CS/200710/2993.07-3397.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2019	07/10/2020	169	506,161	2993.07		26,169		13,815		44,230			(12,353)				
SPX/CS/200717/2995.11-3196.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/18/2019	07/17/2020	191	571,925	2995.11		20,132		11,115		28,808			(9,017)				
SPX/CS/200723/3005.47-3207.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/23/2019	07/23/2020	191	572,945	3005.47		20,454		11,541		28,557			(8,913)				
SPX/CS/200724/3003.67-3116.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	603	1,812,005	3003.67		38,958		22,277		52,287			(16,681)				
SPX/CS/200724/3003.67-3131.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	366	1,100,314	3003.67		26,518		15,164		35,788			(11,354)				
SPX/CS/200724/3003.67-3139.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	543	1,631,026	3003.67		41,591		23,783		56,459			(17,808)				
SPX/CS/200724/3003.67-3304.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	741	2,225,994	3003.67		101,951		58,298		155,677			(43,652)				
SPX/CS/200724/3003.67-3334.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	8,103	24,339,887	3003.67		1,173,183		670,862		1,828,792			(502,320)				
SPX/CS/200723/3005.47-3409.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/25/2019	07/24/2020	270	811,046	3003.67		42,661		24,395		69,671			(18,266)				
SPX/CS/200904/2976.00-3177.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/05/2019	09/04/2020	241	717,263	2976		26,180		17,920		36,137			(8,260)				
SPX/CS/200918/2992.07-3171.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/20/2019	09/18/2020	216	646,504	2992.07		21,593		15,676		28,591			(5,917)				
SPX/CS/200918/3006.79-3184.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/19/2019	09/18/2020	175	527,652	3006.79		17,254		12,491		22,741			(4,763)				
SPX/CS/200925/2984.87-3104.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2019	09/25/2020	404	1,204,587	2984.87		28,187		20,786		36,331			(7,401)				
SPX/CS/200925/2984.87-3112.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2019	09/25/2020	297	887,417	2984.87		22,097		16,295		28,619			(5,802)				
SPX/CS/201009/3093.08-3243.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/08/2019	10/09/2020	216	669,226	3093.08		18,270		15,580		22,164			(2,690)				
SPX/CS/201023/3004.52-3184.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/23/2019	10/23/2020	338	1,017,014	3004.52		33,460		27,291		43,927			(6,169)				
SPX/CS/201023/3022.55-3294.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/25/2019	10/23/2020	513	1,549,139	3022.55		68,317		56,352		94,709			(11,965)				
SPX/CS/201023/3022.55-3354.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/25/2019	10/23/2020	20,707	62,588,572	3022.55		3,110,652		2,565,849		4,503,403			(544,803)				
SPX/CS/201030/3037.56-3219.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/06/2019	10/30/2020	277	840,657	3037.56		29,146		24,757		35,314			(4,388)				
SPX/CS/201030/3046.77-3229.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	10/30/2019	10/30/2020	202	616,882	3046.77		20,172		16,801		25,688			(3,371)				
SPX/CS/201030/3066.91-3250.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/06/2019	10/30/2020	190	584,041	3066.91		19,190		16,301		23,827			(2,889)				
SPX/CS/201105/3074.62-3259.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/06/2019	11/05/2020	201	619,359	3074.62		20,096		17,113		25,037			(2,983)				
SPX/CS/201106/3076.78-3261.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/06/2019	11/06/2020	213	654,509	3076.78		21,272		18,122		26,440			(3,149)				
SPX/CS/201106/3093.08-3278.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/08/2019	11/06/2020	190	587,283	3093.08		19,145		16,542		23,337			(2,603)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX/CS/201110/3132.52-3284.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	11/10/2020	257	803,575	3132.52		22,179		20,894		25,165			(1,285)				
SPX/CS/201110/3132.52-3456.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	11/10/2020	216	877,116	3132.52		32,772		30,874		39,371			(1,898)				
SPX/CS/201110/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	11/10/2020	1,628	5,100,858	3132.52		279,527		263,335		344,798			(16,192)				
SPX/CS/201125/3133.64-3283.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	241	754,479	3133.64		20,522		18,573		23,199			(1,949)				
SPX/CS/201125/3133.64-3352.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	5,118	16,037,385	3133.64		594,987		538,480		688,897			(56,507)				
SPX/CS/201125/3133.64-3415.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	637	1,994,626	3133.64		88,761		80,331		104,726			(8,430)				
SPX/CS/201125/3133.64-3476.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	734	2,299,402	3133.64		115,200		104,259		138,540			(10,941)				
SPX/CS/201125/3133.64-3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	11/25/2019	11/25/2020	449	1,407,454	3133.64		77,691		70,313		95,453			(7,379)				
SPX/CS/201204/3117.43-3304.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/04/2020	190	592,807	3117.43		20,131		19,098		22,626			(1,032)				
SPX/CS/201204/3145.91-3334.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/04/2020	259	813,524	3145.91		26,395		25,041		30,067			(1,354)				
SPX/CS/201207/3145.91-3334.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/07/2020	190	596,313	3145.91		19,376		18,391		22,049			(965)				
SPX/CS/201210/3132.52-3257.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	163	510,818	3132.52		11,902		11,270		13,232			(632)				
SPX/CS/201210/3132.52-3265.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	219	685,855	3132.52		16,872		15,977		18,800			(895)				
SPX/CS/201210/3132.52-3273.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	357	1,118,593	3132.52		28,860		27,328		32,329			(1,532)				
SPX/CS/201210/3132.52-3289.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	183	574,003	3132.52		16,244		15,382		18,273			(862)				
SPX/CS/201210/3132.52-3472.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	300	940,087	3132.52		47,474		44,955		56,435			(2,520)				
SPX/CS/201210/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2020	641	2,008,517	3132.52		112,678		106,698		137,298			(5,980)				
SPX/CS/201211/3141.63-3330.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/11/2019	12/11/2020	235	737,945	3141.63		24,352		23,128		27,358			(1,224)				
SPX/CS/201218/3205.37-3397.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/26/2019	12/18/2020	169	541,984	3205.37		18,739		18,739		18,345							
SPX/CS/201218/3221.22-3414.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/26/2019	12/18/2020	191	615,778	3221.22		20,725		20,725		20,263							
SPX/CS/210325/2798.36-3316.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2021	1,843	5,156,869	2798.36		386,765		239,170		654,011			(147,596)				
SPX/CS/210510/2881.40-3414.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/10/2021	1,534	4,420,718	2881.4		335,975		229,457		519,873			(106,517)				
SPX/CS/210510/2881.40-3501.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/10/2019	05/10/2021	1,147	3,306,071	2881.4		271,098		185,149		433,696			(85,949)				
SPX/CS/211210/3132.52-3618.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2021	2,224	6,965,336	3132.52		469,464		457,041		502,938			(12,423)				
SPX/CS/211210/3132.52-3712.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2021	1,360	4,261,523	3132.52		317,483		309,082		337,494			(8,401)				
SPX/CS/211210/3132.52-3884.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	12/10/2019	12/10/2021	318	994,860	3132.52		82,772		80,582		88,669			(2,190)				
SPX/CL/200325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	2,698,661	2,698,661	2.7%		104,978		24,632		240,258			(80,346)				
SPX/CL/200325/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	1,193,625	1,193,625	2.9%		49,297		11,567		120,474			(37,730)				

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX/CL0/200325/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/25/2019	03/25/2020	5,957,909	5,957,909	3.2%		264,531		62,069		681,603			(202,462)				
SPX/CS/200225/2747.30-3337.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	02/25/2020	1,657	4,551,205	2747.3		381,436		168,833		789,993			(212,604)				
SPX/CS/200225/2747.30-3421.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	02/25/2020	1,263	3,470,032	2747.3		307,931		136,297		615,002			(171,633)				
SPX/CS/200225/2747.30-3571.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	02/25/2020	576	1,581,401	2747.3		149,948		66,371		281,787			(83,578)				
SPX/CS/200424/2639.40-3431.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	04/24/2020	412	1,086,955	2639.4		103,696		64,738		242,882			(38,958)				
SPX/CS/200508/2723.07-3308.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	05/08/2020	1,526	4,154,582	2723.07		340,718		221,903		712,768			(118,814)				
SPX/CS/200508/2723.07-3390.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	05/08/2020	1,408	3,835,037	2723.07		331,002		215,576		703,417			(115,426)				
SPX/CS/200610/2779.03-3376.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	06/10/2020	1,408	3,913,616	2779.03		324,831		227,525		616,596			(97,306)				
SPX/CS/200710/2793.84-3394.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	07/10/2020	1,750	4,889,082	2793.84		411,172		302,379		749,191			(108,792)				
SPX/CS/200710/2793.84-3480.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/23/2019	07/10/2020	1,639	4,579,182	2793.84		405,075		297,896		741,207			(107,179)				
SPX/CS/200724/2847.11-3146.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	07/24/2020	194	552,368	2847.11		27,397		17,008		46,053			(10,389)				
SPX/CS/200724/2847.11-3231.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	07/24/2020	1,388	3,952,313	2847.11		220,539		136,910		410,559			(83,629)				
SPX/CS/200825/2847.11-3096.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	21,025	59,859,536	2847.11		2,651,841		1,733,326		4,138,382			(918,515)				
SPX/CS/200825/2847.11-3131.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	472	1,342,666	2847.11		64,985		42,476		105,079			(22,509)				
SPX/CS/200825/2847.11-3160.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	12,329	35,100,902	2847.11		1,804,186		1,179,273		2,995,461			(624,914)				
SPX/CS/200825/2847.11-3231.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	447	1,271,616	2847.11		72,101		47,127		129,940			(24,973)				
SPX/CS/200925/2984.87-3149.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2019	09/25/2020	293	875,571	2984.87		27,230		20,080		35,941			(7,150)				
SPX/CS/200925/3022.55-3165.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/25/2019	09/25/2020	188	569,635	3022.55		15,095		12,224		19,621			(2,871)				
SPX/CS/201009/2938.13-3202.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	548	1,609,236	2938.13		73,381		57,627		106,174			(15,754)				
SPX/CS/201009/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	650	1,908,620	2938.13		96,958		76,142		144,251			(20,816)				
SPX/CS/201009/2938.13-3261.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	1,016	2,986,400	2938.13		155,890		122,422		235,030			(33,468)				
SPX/CS/201009/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	1,055	3,099,474	2938.13		180,389		141,662		287,824			(38,728)				
SPX/CS/210709/2993.07-3801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2019	07/09/2021	463	1,385,980	2993.07		112,957		86,333		172,267			(26,625)				
SPX/CS/210825/2847.11-3373.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2021	2,402	6,839,939	2847.11		493,844		408,556		804,354			(85,288)				
SPX/CS/210825/2847.11-3465.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2021	1,704	4,850,406	2847.11		378,332		312,993		644,750			(65,339)				
SPX/CS/210825/2847.11-3614.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2021	692	1,970,523	2847.11		164,933		136,449		298,067			(28,484)				
SPX/CS/211025/3022.55-3750.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/25/2019	10/25/2021	574	1,733,794	3022.55		145,119		132,552		191,304			(12,566)				
SPX_INDU_NDX/ARB/CS/200124/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/25/2019	01/24/2020	1,812,201	1,812,201	6.50%		60,890		3,945		117,637			(56,945)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
SPX_INDU_NDX/ARBCS/200124/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/25/2019	01/24/2020	2,105,828	2,105,828	9.50%		87,392		5,662		199,737			(81,730)				
SPX_INDU_NDX/ARBCS/200210/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/08/2019	02/10/2020	1,640,186	1,640,186	6.50%		52,322		5,700		106,271			(46,622)				
SPX_INDU_NDX/ARBCS/200210/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/08/2019	02/10/2020	6,998,514	6,998,514	9.50%		278,541		30,344		644,129			(248,197)				
SPX_INDU_NDX/ARBCS/200825/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	1,767,876	1,767,876	5.75%		53,567		35,013		71,273			(18,554)				
SPX_INDU_NDX/ARBCS/200825/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	08/23/2019	08/25/2020	2,828,658	2,828,658	8.50%		109,469		71,552		160,452			(37,917)				
SPX_INDU_NDX/ARBCS/201009/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	844,295	844,295	5.25%		24,062		18,896		26,867			(5,166)				
SPX_INDU_NDX/ARBCS/201009/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	2,776,508	2,776,508	7.75%		102,731		80,676		124,955			(22,055)				
SPX/AVGCS/200508/10/2881.40-3140.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/10/2019	05/08/2020	343	988,347	2881.4		34,790		12,481		68,126			(22,309)				
SPX/AVGCS/200522/25/2826.06-3067.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	1,802	5,092,749	2826.06		171,116		68,350		397,631			(102,767)				
SPX/AVGCS/200522/25/2826.06-3097.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	967	2,731,606	2826.06		95,606		38,188		231,882			(57,418)				
SPX/AVGCS/200910/10/2979.39-3195.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	2,408	7,175,444	2979.39		223,874		155,711		376,258			(68,163)				
SPX/AVGCS/200910/10/2979.39-3216.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	218	649,607	2979.39		21,242		14,775		36,471			(6,468)				
SPX/AVGCS/200910/10/2979.39-3227.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2019	09/10/2020	950	2,831,358	2979.39		93,435		64,987		163,839			(28,448)				
SPX/AVGCS/201023/25/3022.55-3241.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	1,599	4,831,549	3022.55		140,598		115,974		241,743			(24,625)				
SPX/AVGCS/201023/25/3022.55-3261.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	170	513,791	3022.55		15,825		13,053		27,440			(2,772)				
SPX/AVGCS/201023/25/3022.55-3273.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	997	3,013,787	3022.55		92,825		76,567		166,981			(16,257)				
SPX/AVGCS/201110/10/3093.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	786	2,431,839	3093.08		76,360		66,093		113,525			(10,267)				
SPX/AVGCS/201125/25/3133.64-3360.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	1,754	5,495,042	3133.64		161,554		146,211		214,308			(15,343)				
SPX/AVGCS/201125/25/3133.64-3391.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	700	2,192,200	3133.64		67,520		61,107		92,562			(6,412)				
SPX/AVGCS/201125/25/3133.64-3415.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	199	624,275	3133.64		19,977		18,080		27,692			(1,897)				
SPX/CS/200210/2743.07-3031.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	02/10/2020	196	538,726	2743.07		26,236		3,120		54,267			(23,116)				
SPX/CS/200210/2743.07-3113.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	02/10/2020	255	699,445	2743.07		38,679		4,599		89,406			(34,080)				
SPX/CS/200310/2743.07-2845.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	452	1,238,993	2743.07		27,010		5,206		44,224			(21,804)				
SPX/CS/200310/2743.07-2859.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	246	675,060	2743.07		16,404		3,162		27,280			(13,242)				
SPX/CS/200310/2743.07-3116.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	243	667,411	2743.07		38,042		7,332		82,540			(30,710)				
SPX/CS/200409/2886.21-3140.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	24,081	69,550,277	2886.21		2,976,752		817,148		5,155,317			(2,159,604)				
SPX/CS/200508/2886.73-3204.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	05/08/2020	497	1,436,073	2886.73		68,213		26,574		127,389			(41,640)				
SPX/CS/200508/2886.73-3276.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	05/08/2020	1,114	3,215,263	2886.73		165,908		64,633		335,730			(101,275)				

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)
SPX/CS/200522/2917.38-3223.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.05/22/2020	562	1,639,536	2917.38		75,747	32,862		134,456			(42,884)				
SPX/CS/200522/2917.38-3238.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.05/22/2020	665	1,939,434	2917.38		91,735	39,799		165,302			(51,936)				
SPX/CS/200522/2917.38-3311.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.05/22/2020	3,307	9,647,288	2917.38		493,941	214,294		959,978			(279,647)				
SPX/CS/200610/2886.73-3110.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/10/2019	.06/10/2020	19,755	57,028,641	2886.73		2,201,306	977,675		3,602,589			(1,223,631)				
SPX/CS/200610/2886.73-3117.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/10/2019	.06/10/2020	634	1,829,373	2886.73		72,443	32,174		119,044			(40,269)				
SPX/CS/200610/2886.73-3139.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/10/2019	.06/10/2020	21,774	62,855,523	2886.73		2,633,646	1,169,692		4,440,157			(1,463,954)				
SPX/CS/200610/2886.73-3175.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/10/2019	.06/10/2020	450	1,297,586	2886.73		59,429	26,395		103,331			(33,035)				
SPX/CS/200610/2886.73-3204.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/10/2019	.06/10/2020	5,045	14,562,766	2886.73		701,925	311,749		1,260,200			(390,176)				
SPX/CS/200610/2886.73-3276.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/10/2019	.06/10/2020	1,624	4,687,943	2886.73		248,461	110,350		479,397			(138,111)				
SPX/CS/200625/2917.38-3150.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.06/25/2020	721	2,102,866	2917.38		83,273	40,474		132,797			(42,800)				
SPX/CS/200625/2917.38-3209.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.06/25/2020	537	1,567,179	2917.38		71,463	34,734		120,770			(36,730)				
SPX/CS/200625/2917.38-3238.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.06/25/2020	14,350	41,864,785	2917.38		2,022,069	982,793		3,498,479			(1,039,276)				
SPX/CS/200625/2917.38-3311.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.06/25/2019	.06/25/2020	479	1,398,711	2917.38		73,712	35,827		137,198			(37,886)				
SPX/CS/200710/2993.07-3322.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.07/10/2019	.07/10/2020	7,226	21,627,698	2993.07		1,022,990	540,070		1,649,898			(482,920)				
SPX/CS/200910/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/10/2019	.09/10/2020	498	1,464,086	2938.13		72,619	55,637		111,963			(16,982)				
SPX/CS/200910/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/10/2019	.09/10/2020	1,904	5,593,426	2938.13		318,266	243,841		523,791			(74,425)				
SPX/CS/201009/2785.68-3384.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/10/2018	.10/09/2020	1,458	4,061,523	2785.68		355,789	137,949		612,509			(178,639)				
SPX/CS/201009/2785.68-3468.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/10/2018	.10/09/2020	1,422	3,961,676	2785.68		367,247	142,392		644,485			(184,392)				
SPX/CS/201009/2785.68-3621.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/10/2018	.10/09/2020	284	820,044	2785.68		80,856	31,350		143,125			(40,597)				
SPX/CS/201023/3022.55-3317.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/25/2019	.10/23/2020	4,544	13,735,915	3022.55		635,973	524,588		897,685			(111,385)				
SPX/CS/201125/3133.64-3376.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.11/25/2019	.11/25/2020	2,721	8,528,109	3133.64		340,272	307,955		398,420			(32,316)				
SPX/CS/201210/3132.52-3375.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.12/10/2019	.12/10/2020	3,137	9,826,013	3132.52		395,006	374,042		458,138			(20,964)				
SPX/CS/201210/3132.52-3414.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.12/10/2019	.12/10/2020	413	1,294,101	3132.52		57,976	54,899		67,930			(3,077)				
SPX/CS/201210/3132.52-3437.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.12/10/2019	.12/10/2020	5,527	17,313,171	3132.52		817,182	773,812		964,362			(43,370)				
SPX/CS/210423/2926.17-3467.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.04/25/2019	.04/23/2021	1,948	5,699,386	2926.17		428,024	282,951		645,132			(145,073)				
SPX/CS/210423/2926.17-3556.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.04/25/2019	.04/23/2021	1,661	4,859,277	2926.17		391,172	258,590		605,327			(132,582)				
SPX/CS/211025/3022.55-3583.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.10/25/2019	.10/25/2021	1,245	3,762,738	3022.55		280,700	256,394		364,438			(24,306)				
SPX/CS/211110/3093.08-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI G71XBU11	.11/08/2019	.11/10/2021	2,118	6,551,056	3093.08		441,541	411,982		512,682			(29,559)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)
SPX_INDU_NDX/ARBCS/200 310/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	1,243,343	1,243,343	5.75%		37,922		7,309		70,296			(30,613)				
SPX_INDU_NDX/ARBCS/200 310/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/08/2019	03/10/2020	3,876,762	3,876,762	8.50%		149,643		28,842		310,941			(120,801)				
SPX_INDU_NDX/ARBCS/200 325/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/25/2019	03/25/2020	1,132,549	1,132,549	5.75%		34,316		8,052		59,117			(26,264)				
SPX_INDU_NDX/ARBCS/200 409/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	1,368,541	1,368,541	5.75%		40,098		11,007		54,355			(29,091)				
SPX_INDU_NDX/ARBCS/200 409/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	2,256,271	2,256,271	8.50%		81,903		22,483		114,924			(59,420)				
SPX_INDU_NDX/ARBCS/200 424/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	1,305,353	1,305,353	5.75%		38,377		12,216		43,080			(26,161)				
SPX_INDU_NDX/ARBCS/200 424/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	1,687,075	1,687,075	8.50%		60,566		19,279		71,436			(41,287)				
SPX_INDU_NDX/ARBCS/200 522/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	1,255,084	1,255,084	5.75%		38,280		15,290		59,260			(22,990)				
SPX_INDU_NDX/ARBCS/200 522/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	2,066,928	2,066,928	8.50%		79,783		31,868		134,717			(47,915)				
SPX_INDU_NDX/ARBCS/200 610/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	3,129,702	3,129,702	8.50%		116,425		51,708		177,775			(64,717)				
SPX_INDU_NDX/ARBCS/200 625/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	1,626,590	1,626,590	5.75%		48,635		23,638		62,657			(24,997)				
SPX_INDU_NDX/ARBCS/200 625/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	2,502,102	2,502,102	8.50%		93,078		45,239		131,512			(47,839)				
SPX_INDU_NDX/ARBCS/200 724/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	07/25/2019	07/24/2020	1,546,782	1,546,782	5.75%		45,011		25,739		48,048			(19,272)				
SPX_INDU_NDX/ARBCS/200 810/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	1,157,186	1,157,186	5.75%		35,178		21,580		42,432			(13,598)				
SPX_INDU_NDX/ARBCS/200 810/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	1,761,784	1,761,784	8.50%		67,829		41,609		89,777			(26,219)				
SPX_INDU_NDX/ARBCS/201 110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	1,761,472	1,761,472	5.25%		48,088		41,623		45,319			(6,466)				
SPX_INDU_NDX/ARBCS/201 110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	3,179,001	3,179,001	7.75%		109,358		94,654		115,473			(14,704)				
SPX_INDU_NDX/ARBCS/201 224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/24/2019	12/24/2020	2,863,752	2,863,752	7.75%		99,372		98,259		88,856			(1,113)				
SPX/CLQ/200225/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/25/2019	02/25/2020	3,020,021	3,020,021	4.3%		153,719		25,307		430,421			(128,412)				
SPX/AVGCS/200110/10/25 96.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2019	01/10/2020	210	545,404	2596.64		22,122		559		59,959			(21,562)				
SPX/AVGCS/200825/25/28 47.11-3120.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/23/2019	08/25/2020	1,409	4,010,878	2847.11		156,745		102,454		329,037			(54,292)				
SPX/CS/200110/2596.64- 2823.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2019	01/10/2020	20,134	52,281,610	2596.64		2,221,968		56,173		4,569,951			(2,165,795)				
SPX/CS/200110/2596.64- 2849.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2019	01/10/2020	32,365	84,041,080	2596.64		3,891,102		98,371		8,184,889			(3,792,731)				
SPX/CS/200117/2635.96- 2839.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/17/2019	01/17/2020	386	1,016,253	2635.96		39,959		1,801		78,262			(38,158)				
SPX/CS/200124/2642.33- 2844.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/24/2019	01/24/2020	221	584,258	2642.33		23,154		1,496		44,214			(21,658)				
SPX/CS/200424/2926.17- 3152.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/25/2019	04/24/2020	16,236	47,510,614	2926.17		1,884,746		599,933		3,018,577			(1,284,813)				
SPX/CS/200424/2926.17- 3218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/25/2019	04/24/2020	786	2,300,561	2926.17		107,643		34,264		183,012			(73,379)				
SPX/CS/200424/2926.17- 3248.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	04/25/2019	04/24/2020	6,204	18,154,136	2926.17		893,183		284,309		1,560,498			(608,874)				

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)		
SPX/CS/200424/2939.88-3138.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.04/26/2019	.04/24/2020	258	759,840	2939.88		27,597	8,887		42,085				(18,710)					
SPX/CS/200430/2945.83-3144.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.05/01/2019	.04/30/2020	212	623,839	2945.83		23,125	7,708		34,354				(15,417)					
SPX/CS/200501/2945.64-3145.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.05/06/2019	.05/01/2020	228	671,795	2945.64		23,468	7,978		37,052				(15,490)					
SPX/CS/200508/2881.40-2989.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.05/10/2019	.05/08/2020	4,321	12,451,128	2881.4		270,812	97,156		407,566				(173,656)					
SPX/CS/200612/2886.98-3081.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.06/14/2019	.06/12/2020	252	726,910	2886.98		25,871	11,766		40,236				(14,105)					
SPX/CS/200619/2926.46-3124.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.06/19/2019	.06/19/2020	207	606,484	2926.46		21,451	10,067		32,646				(11,385)					
SPX/CS/200625/2717.07-3301.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.06/25/2018	.06/25/2020	1,599	4,345,882	2717.07	374,224		90,689		729,789				(187,633)					
SPX/CS/200724/3003.67-3266.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.07/25/2019	.07/24/2020	20,532	61,671,422	3003.67		2,596,367	1,484,683		3,870,187				(1,111,684)					
SPX/CS/200825/2847.11-2953.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.08/23/2019	.08/25/2020	944	2,686,566	2847.11		58,245	38,071		81,948				(20,174)					
SPX/CS/201009/3093.08-3418.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.11/08/2019	.10/09/2020	1,693	5,237,266	3093.08		248,404	211,829		329,155				(36,575)					
SPX/CS/201009/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.11/08/2019	.10/09/2020	1,154	3,569,983	3093.08		189,316	161,441		259,825				(27,875)					
SPX/CS/201023/3022.55-3249.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.10/25/2019	.10/23/2020	20,076	60,681,049	3022.55		2,351,391	1,939,565		3,165,327				(411,825)					
SPX/CS/201110/3093.08-3325.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.11/08/2019	.11/10/2020	26,979	83,448,628	3093.08		3,238,641	2,803,194		4,021,385				(435,448)					
SPX/CS/201110/3093.08-3371.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.11/08/2019	.11/10/2020	688	2,129,281	3093.08		94,519	81,810		119,164				(12,708)					
SPX/CS/201210/2637.72-3429.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.12/10/2018	.12/10/2020	340	895,931	2637.72	88,625		41,844		188,326				(44,436)					
SPX/CS/201224/3223.38-3449.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.12/24/2019	.12/24/2020	4,380	14,119,542	3223.38		520,446	514,615		524,355				(5,831)					
SPX/CS/201224/3223.38-3578.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.12/24/2019	.12/24/2020	3,367	10,852,554	3223.38		536,550	530,539		544,868				(6,012)					
SPX/CS/210810/2918.65-3547.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.08/09/2019	.08/10/2021	1,200	3,501,120	2918.65		268,711	216,993		432,011				(51,718)					
SPX/CS/210810/2918.65-3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.08/09/2019	.08/10/2021	566	1,653,031	2918.65		136,788	110,461		229,278				(26,327)					
SPX/CS/211223/3223.38-3723.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.12/24/2019	.12/23/2021	1,702	5,486,993	3223.38		367,244	365,193		332,846				(2,052)					
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.12/24/2019	.12/23/2021	1,318	4,248,767	3223.38		314,536	312,779		282,700				(1,757)					
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMVR72	.12/24/2019	.12/23/2021	472	1,522,751	3223.38		125,185	124,486		113,647				(699)					
SPX/CS/200424/2926.17-3050.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IWK7X42C15	.04/25/2019	.04/24/2020	1,054	3,084,590	2926.17		75,881	24,154		111,365				(51,727)					
SPX/CS/200522/2826.06-2949.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IWK7X42C15	.05/24/2019	.05/22/2020	557	1,574,268	2826.06		38,884	15,532		60,381				(23,353)					
SPX/CS/200610/2886.73-2896.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IWK7X42C15	.06/10/2019	.06/10/2020	1,599	4,616,903	2886.73		97,417	43,266		147,831				(54,151)					
SPX/CS/200610/2886.73-3018.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IWK7X42C15	.06/10/2019	.06/10/2020	445	1,283,237	2886.73		32,466	14,419		48,999				(18,047)					
SPX/CS/200625/2917.38-3026.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IWK7X42C15	.06/25/2019	.06/25/2020	736	2,147,405	2917.38		45,740	22,231		66,114				(23,509)					
SPX/CS/200625/2917.38-3041.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01KLU6X1B10IWK7X42C15	.06/25/2019	.06/25/2020	260	757,756	2917.38		18,035	8,765		26,335				(9,269)					

ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)		
SPX/CS/200625/2917.38-3049.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2019	06/25/2020	298	868,104	2917.38		21,789		10,590		32,139			(11,199)						
SPX/CS/200625/2917.38-3113.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2019	06/25/2020	307	895,722	2917.38		31,171		15,150		48,146			(16,021)						
SPX/CS/200710/2918.65-3225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	07/10/2020	278	811,451	2918.65		38,544		22,278		64,731			(16,266)						
SPX/CS/200710/2993.07-3108.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	2,062	6,170,690	2993.07		135,138		71,344		185,172			(63,794)						
SPX/CS/200710/2993.07-3224.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	16,635	49,790,182	2993.07		1,911,878		1,009,344		2,853,115			(902,535)						
SPX/CS/200710/2993.07-3232.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	689	2,062,999	2993.07		81,076		42,803		121,645			(38,273)						
SPX/CS/200710/2993.07-3254.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/10/2019	07/10/2020	21,743	65,078,594	2993.07		2,713,777		1,432,693		4,143,281			(1,281,085)						
SPX/CS/200810/2918.65-3152.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	08/10/2020	632	1,845,228	2918.65		73,809		45,278		114,128			(28,531)						
SPX/CS/200810/2918.65-3210.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	08/10/2020	452	1,320,528	2918.65		61,537		37,749		99,821			(23,787)						
SPX/CS/200810/2918.65-3239.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/09/2019	08/10/2020	5,577	16,278,346	2918.65		802,522		492,304		1,335,372			(310,219)						
SPX/CS/200825/2847.11-2976.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	08/23/2019	08/25/2020	390	1,110,795	2847.11		28,547		18,659		40,932			(9,888)						
SPX/CS/200910/2938.13-3079.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/10/2019	09/10/2020	229	671,948	2938.13		18,613		14,260		25,087			(4,353)						
SPX/CS/201009/2938.13-3055.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/10/2019	10/09/2020	354	1,040,678	2938.13		24,352		19,124		31,962			(5,228)						
SPX/CS/201125/3133.64-3263.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/25/2020	334	1,048,176	3133.64		25,156		22,767		28,198			(2,389)						
SPX/CS/210525/2826.06-3348.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/24/2019	05/25/2021	2,260	6,386,586	2826.06		465,582		327,728		780,336			(137,854)						
SPX/CS/210525/2826.06-3434.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/24/2019	05/25/2021	1,913	5,407,546	2826.06		426,115		299,947		741,257			(126,168)						
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/25/2019	07/23/2021	1,817	5,458,846	3003.67		388,670		305,928		556,222			(82,742)						
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/25/2021	1,501	4,535,856	3022.55		304,810		278,415		395,108			(26,394)						
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	1,944	6,091,164	3133.64		407,499		388,175		442,677			(19,324)						
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	1,621	5,081,011	3133.64		375,995		358,165		405,761			(17,830)						
SPX/CS/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	396	1,240,276	3133.64		102,199		97,352		111,275			(4,846)						
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	12/10/2019	12/10/2021	442	1,384,999	3132.52		123,819		120,542		137,862			(3,277)						
SPX_IND/NDX/ARBCS/200508/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/10/2019	05/08/2020	1,038,235	1,038,235	5.75%		31,459		11,286		42,481			(20,173)						
SPX_IND/NDX/ARBCS/200508/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/10/2019	05/08/2020	1,664,525	1,664,525	8.50%		64,251		23,050		90,882			(41,200)						
SPX/CL/201023/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/23/2020	1,046,827	1,046,827	2.5%		34,231		28,236		62,063			(5,995)						
SPX/CL/201023/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/23/2020	1,224,638	1,224,638	2.7%		43,230		35,658		79,104			(7,571)						
SPX/AVGCS/200110/10/2596.64-2869.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	1,923	4,994,613	2596.64		196,788		4,975		524,135			(191,813)						
SPX/AVGCS/200110/10/2596.64-2902.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	01/10/2020	1,103	2,864,309	2596.64		118,010		2,983		336,895			(115,026)						

ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)
SPX/AVGCS/200610/10/28 86.73-3163.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.06/10/2019	.06/10/2020	880	2,540,585	2886.73		85,110	37,800		187,491			(47,310)				
SPX/AVGCS/200724/25/30 03.67-3259.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/25/2019	.07/24/2020	2,060	6,188,315	3003.67		191,219	109,345		305,890			(81,874)				
SPX/AVGCS/200724/25/30 03.67-3293.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.07/25/2019	.07/24/2020	1,268	3,809,142	3003.67		121,893	69,702		196,547			(52,191)				
SPX/AVGCS/200825/25/28 47.11-3089.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.08/23/2019	.08/25/2020	1,549	4,410,288	2847.11		162,299	106,083		326,852			(56,215)				
SPX/CS/200103/2531.94-2726.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/04/2019	.01/03/2020	236	596,877	2531.94		22,741	128		45,858			(22,613)				
SPX/CS/200110/2596.64-2830.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2019	.01/10/2020	838	2,176,291	2596.64		94,451	2,388		195,661			(92,063)				
SPX/CS/200110/2596.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2019	.01/10/2020	750	1,947,487	2596.64		97,764	2,472		213,960			(95,292)				
SPX/CS/200110/2596.64-2908.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/10/2019	.01/10/2020	10,799	28,041,334	2596.64		1,488,995	37,643		3,360,424			(1,451,352)				
SPX/CS/200115/2610.30-2813.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/15/2019	.01/15/2020	313	817,071	2610.3		32,356	1,265		63,438			(31,091)				
SPX/CS/200116/2616.10-2815.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/16/2019	.01/16/2020	193	505,097	2616.1		19,951	836		38,446			(19,115)				
SPX/CS/200117/2670.71-2875.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/18/2019	.01/17/2020	284	758,709	2670.71		29,590	1,337		57,776			(28,252)				
SPX/CS/200121/2670.71-2876.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.01/18/2019	.01/21/2020	201	538,015	2670.71		21,144	1,181		41,108			(19,963)				
SPX/CS/200205/2737.70-2949.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.02/05/2019	.02/05/2020	257	702,545	2737.7		27,751	2,636		53,106			(25,115)				
SPX/CS/200214/2745.73-2957.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.02/14/2019	.02/14/2020	370	1,016,818	2745.73		39,961	4,840		75,597			(35,121)				
SPX/CS/200220/2784.70-2999.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.02/20/2019	.02/20/2020	427	1,188,777	2784.7		46,719	6,394		86,875			(40,324)				
SPX/CS/200305/2789.65-2977.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/05/2019	.03/05/2020	211	589,224	2789.65		21,389	3,824		37,147			(17,565)				
SPX/CS/200306/2748.93-2934.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/07/2019	.03/06/2020	241	662,306	2748.93		24,240	4,438		42,224			(19,802)				
SPX/CS/200310/2743.07-2866.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/08/2019	.03/10/2020	720	1,975,144	2743.07		50,564	9,746		84,600			(40,818)				
SPX/CS/200310/2743.07-2955.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/08/2019	.03/10/2020	18,175	49,854,822	2743.07		1,974,251	380,512		3,635,065			(1,583,739)				
SPX/CS/200310/2743.07-2983.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/08/2019	.03/10/2020	21,367	58,611,808	2743.07		2,543,752	490,276		4,804,282			(2,053,476)				
SPX/CS/200310/2743.07-2989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/08/2019	.03/10/2020	292	800,401	2743.07		35,938	6,927		67,414			(29,011)				
SPX/CS/200310/2743.07-3017.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/08/2019	.03/10/2020	529	1,452,229	2743.07		69,562	13,407		135,177			(56,155)				
SPX/CS/200310/2743.07-3044.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/08/2019	.03/10/2020	7,042	19,316,161	2743.07		977,398	188,381		1,967,446			(789,017)				
SPX/CS/200313/2822.48-3012.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/15/2019	.03/13/2020	299	843,798	2822.48		30,377	6,178		52,257			(24,198)				
SPX/CS/200319/2832.57-3026.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/19/2019	.03/19/2020	348	986,436	2832.57		35,709	7,780		61,328			(27,929)				
SPX/CS/200327/2815.44-3005.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.03/28/2019	.03/27/2020	1,111	3,126,558	2815.44		112,243	27,115		191,572			(85,128)				
SPX/CS/200402/2867.24-3060.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.04/02/2019	.04/02/2020	319	914,261	2867.24		32,822	8,343		54,524			(24,479)				
SPX/CS/200409/2888.21-2996.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	.04/10/2019	.04/09/2020	1,027	2,966,617	2888.21		64,672	17,753		99,305			(46,919)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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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 Year-end (b)		
SPX/CS/200409/2888.21-3111.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	04/10/2019	17,100	49,387,789	2888.21		1,940,940		532,807		3,274,363			(1,408,133)						
SPX/CS/200416/2907.06-3103.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	04/16/2019	467	1,358,555	2907.06		48,908		14,345		77,853			(34,563)						
SPX/CS/200417/2900.45-3092.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	04/17/2019	245	711,553	2900.45		25,616		7,649		40,320			(17,967)						
SPX/CS/200417/2905.03-3099.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	04/18/2019	361	1,050,063	2905.03		38,327		11,444		59,875			(26,883)						
SPX/CS/200423/2933.68-3131.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	04/23/2019	419	1,228,333	2933.68		44,711		13,988		68,452			(30,723)						
SPX/CS/200424/2927.25-3125.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	04/24/2019	242	709,195	2927.25		25,957		8,193		39,823			(17,764)						
SPX/CS/200507/2884.05-3077.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/07/2019	267	769,675	2884.05		28,401		9,996		43,705			(18,405)						
SPX/CS/200508/2881.40-3104.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/10/2019	19,274	55,537,245	2881.4		2,227,044		798,968		3,613,004			(1,428,076)						
SPX/CS/200508/2881.40-3111.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/10/2019	891	2,567,979	2881.4		105,287		37,773		172,135			(67,515)						
SPX/CS/200514/2834.41-3025.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/15/2019	360	1,019,582	2834.41		38,466		14,330		59,460			(24,136)						
SPX/CS/200515/2850.96-3043.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/15/2019	296	844,062	2850.96		30,808		11,532		48,778			(19,277)						
SPX/CS/200515/2876.32-3068.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/16/2019	195	561,031	2876.32		20,478		7,730		31,635			(12,748)						
SPX/CS/200521/2864.36-3055.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/21/2019	356	1,020,854	2864.36		36,853		14,412		57,734			(22,441)						
SPX/CS/200522/2826.06-3044.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/24/2019	15,347	43,371,605	2826.06		1,717,516		686,033		2,875,124			(1,031,482)						
SPX/CS/200522/2826.06-3052.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/24/2019	729	2,061,050	2826.06		83,679		33,424		140,890			(50,255)						
SPX/CS/200529/2783.02-2972.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	05/29/2019	298	828,003	2783.02		29,808		12,372		49,420			(17,436)						
SPX/CS/200610/2779.03-3460.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/08/2018	1,390	3,863,899	2779.03	337,318			74,699		641,032			(169,129)						
SPX/CS/200611/2885.72-3079.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/12/2019	179	517,018	2885.72		18,416		8,253		28,576			(10,162)						
SPX/CS/200612/2879.84-3080.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/13/2019	184	530,747	2879.84		19,600		8,889		30,350			(10,711)						
SPX/CS/200625/2717.07-3383.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/25/2018	2,173	5,905,141	2717.07	538,549			130,512		1,074,021			(270,024)						
SPX/CS/200625/2917.38-3143.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/25/2019	19,480	56,830,825	2917.38		2,193,670		1,066,197		3,486,423			(1,127,473)						
SPX/CS/200625/2917.38-3172.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/25/2019	19,888	58,019,765	2917.38		2,448,434		1,190,021		3,974,237			(1,258,413)						
SPX/CS/200626/2924.92-3120.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	06/27/2019	180	526,459	2924.92		18,637		9,187		28,080			(9,450)						
SPX/CS/200702/2995.82-3206.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	07/03/2019	212	634,875	2995.82		23,109		11,816		33,363			(11,294)						
SPX/CS/200709/2979.63-3179.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	07/09/2019	260	776,155	2979.63		27,631		14,510		39,512			(13,121)						
SPX/CS/200710/2999.91-3201.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	07/11/2019	169	506,434	2999.91		18,029		9,599		25,453			(8,430)						
SPX/CS/200715/3014.30-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	07/15/2019	168	506,469	3014.3		17,676		9,578		25,038			(8,097)						
SPX/CS/200716/3004.04-3206.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJJIY9T8XKCSX06	07/16/2019	262	787,028	3004.04		27,861		15,176		39,359			(12,685)						

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)		
SPX/CS/200724/2846.07-3457.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	1,639	4,663,666	2846.07	387,084			109,593		659,572			(194,352)						
SPX/CS/200724/2846.07-3544.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	1,135	3,231,427	2846.07	280,811			79,504		476,154			(140,993)						
SPX/CS/200724/2846.07-3699.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2018	07/24/2020	340	966,485	2846.07	88,627			25,092		146,372			(44,499)						
SPX/CS/200724/3003.67-3206.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2019	07/24/2020	317	951,317	3003.67		33,486		19,149		47,596			(14,338)						
SPX/CS/200724/3003.67-3236.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2019	07/24/2020	14,973	44,972,622	3003.67		1,740,440		995,238		2,543,954			(745,203)						
SPX/CS/200724/3003.67-3243.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/25/2019	07/24/2020	386	1,160,868	3003.67		46,203		26,420		67,506			(19,783)						
SPX/CS/200731/2980.38-3180.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/31/2019	07/31/2020	193	574,851	2980.38		20,522		12,005		29,148			(8,518)						
SPX/CS/200810/2918.65-3144.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/09/2019	08/10/2020	12,819	37,414,063	2918.65		1,455,407		892,813		2,245,109			(562,594)						
SPX/CS/200810/2918.65-3174.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/09/2019	08/10/2020	15,488	45,205,398	2918.65		1,925,750		1,181,342		3,034,175			(744,408)						
SPX/CS/200821/2922.95-3119.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/22/2019	08/21/2020	173	506,903	2922.95		18,350		11,889		26,396			(6,461)						
SPX/CS/200828/2887.94-3083.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/28/2019	08/28/2020	219	633,773	2887.94		22,879		15,210		33,797			(7,669)						
SPX/CS/200910/2877.13-3495.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2018	09/10/2020	1,712	4,926,859	2877.13	412,871			143,182		661,852			(207,010)						
SPX/CS/200910/2877.13-3583.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2018	09/10/2020	1,481	4,260,551	2877.13	377,059			130,763		596,966			(189,055)						
SPX/CS/200910/2979.39-3076.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	685	2,040,061	2979.39		39,169		27,243		50,847			(11,926)						
SPX/CS/200910/2979.39-3106.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	2,694	8,027,808	2979.39		195,076		135,681		259,263			(59,395)						
SPX/CS/200910/2979.39-3180.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	8,747	26,061,758	2979.39		930,405		647,125		1,302,135			(283,280)						
SPX/CS/200910/2979.39-3187.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	5,600	16,684,332	2979.39		613,983		427,044		861,850			(186,939)						
SPX/CS/200910/2979.39-3202.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	17,658	52,611,150	2979.39		2,041,313		1,419,796		2,893,314			(621,517)						
SPX/CS/200910/2979.39-3210.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	3,814	11,364,264	2979.39		452,298		314,587		643,704			(137,711)						
SPX/CS/200910/2979.39-3247.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	502	1,496,409	2979.39		66,740		46,420		96,722			(20,320)						
SPX/CS/200910/2979.39-3269.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2020	5,599	16,681,333	2979.39		782,355		544,152		1,154,541			(238,203)						
SPX/CS/200914/3007.39-3187.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/13/2019	09/14/2020	176	530,317	3007.39		17,553		12,440		23,211			(5,114)						
SPX/CS/200925/2984.87-3186.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/25/2020	8,281	24,717,772	2984.87		899,727		663,486		1,222,316			(236,241)						
SPX/CS/200925/2984.87-3193.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/25/2020	4,791	14,301,914	2984.87		536,322		395,500		731,168			(140,822)						
SPX/CS/200925/2984.87-3208.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/25/2020	15,467	46,167,694	2984.87		1,828,241		1,348,200		2,512,889			(480,041)						
SPX/CS/200925/2984.87-3216.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/25/2020	2,385	7,118,914	2984.87		289,740		213,663		399,081			(76,077)						
SPX/CS/200925/2984.87-3253.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/25/2020	878	2,620,818	2984.87		119,509		88,130		167,645			(31,380)						
SPX/CS/200925/2984.87-3275.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/25/2020	4,682	13,973,694	2984.87		670,737		494,622		957,214			(176,115)						

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)
SPX/CS/201009/2919.40-3094.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/09/2019	10/09/2020	191	558,431	2919.4		18,987		14,744		25,635			(4,243)				
SPX/CS/201009/2938.13-3136.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/10/2019	10/09/2020	7,668	22,529,040	2938.13		820,057		644,000		1,140,998			(176,057)				
SPX/CS/201009/2938.13-3165.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/10/2019	10/09/2020	2,941	8,642,016	2938.13		351,730		276,217		497,708			(75,513)				
SPX/CS/201009/2938.13-3224.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/10/2019	10/09/2020	5,741	16,867,421	2938.13		814,696		639,790		1,195,026			(174,907)				
SPX/CS/201015/2995.68-3175.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/15/2019	10/15/2020	474	1,419,782	2995.68		46,995		37,281		61,916			(9,714)				
SPX/CS/201016/2989.69-3169.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/16/2019	10/16/2020	258	772,002	2989.69		25,785		20,527		33,788			(5,258)				
SPX/CS/201022/2995.99-3175.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/22/2019	10/22/2020	224	670,998	2995.99		22,546		18,326		29,171			(4,219)				
SPX/CS/201111/3087.01-3272.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/13/2019	11/11/2020	164	505,056	3087.01		16,679		14,524		20,201			(2,155)				
SPX/CS/201113/3094.04-3279.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/13/2019	11/13/2020	263	815,090	3094.04		26,653		23,229		32,243			(3,425)				
SPX/CS/201113/3096.63-3282.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/20/2019	11/13/2020	205	636,321	3096.63		21,295		18,929		25,044			(2,366)				
SPX/CS/201113/3120.46-3307.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/20/2019	11/13/2020	472	1,471,779	3120.46		46,591		41,414		56,547			(5,177)				
SPX/CS/201119/3120.18-3307.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/20/2019	11/19/2020	234	730,377	3120.18		23,143		20,614		27,960			(2,528)				
SPX/CS/201125/3140.52-3328.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/27/2019	11/25/2020	199	624,038	3140.52		20,941		19,220		23,312			(1,720)				
SPX/CS/201125/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/24/2019	11/25/2020	1,587	5,114,295	3223.38		269,523		266,236		272,329			(3,287)				
SPX/CS/201127/3153.63-3342.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/27/2019	11/27/2020	370	1,165,344	3153.63		38,340		35,208		42,703			(3,132)				
SPX/CS/201210/3132.52-3343.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/10/2019	12/10/2020	9,146	28,650,625	3132.52		1,034,288		979,395		1,188,129			(54,892)				
SPX/CS/201210/3132.52-3351.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/10/2019	12/10/2020	4,886	15,306,667	3132.52		567,877		537,739		655,592			(30,139)				
SPX/CS/201210/3132.52-3367.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/10/2019	12/10/2020	21,082	66,039,331	3132.52		2,588,742		2,451,350		2,996,822			(137,391)				
SPX/CS/201211/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/18/2019	12/11/2020	188	594,548	3168.8		20,471		19,830		21,307			(642)				
SPX/CS/201214/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/18/2019	12/14/2020	195	617,999	3168.8		21,232		20,572		22,078			(660)				
SPX/CS/201215/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/18/2019	12/15/2020	194	614,004	3168.8		21,121		20,466		21,962			(654)				
SPX/CS/201216/3191.45-3380.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/18/2019	12/16/2020	161	512,695	3191.45		16,826		16,306		17,588			(520)				
SPX/CS/201217/3192.52-3384.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/18/2019	12/17/2020	216	688,024	3192.52		22,764		22,063		23,824			(701)				
SPX/CS/210610/2886.73-3420.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/10/2019	06/10/2021	1,688	4,872,446	2886.73		346,918		250,767		564,560			(96,151)				
SPX/CS/210610/2886.73-3508.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/10/2019	06/10/2021	1,616	4,663,783	2886.73		354,914		256,546		603,638			(98,367)				
SPX/CS/210610/2886.73-3666.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/10/2019	06/10/2021	561	1,618,747	2886.73		132,737		95,948		236,894			(36,789)				
SPX/CS/210709/2993.07-3546.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/10/2019	07/09/2021	1,891	5,661,365	2993.07		400,825		306,349		585,708			(94,476)				
SPX/CS/210709/2993.07-3637.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/10/2019	07/09/2021	1,683	5,037,848	2993.07		381,365		291,476		567,889			(89,889)				

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)		
SPX/CS/210910/2979.39-3441.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2021	1,697	5,056,650	2979.39		333,739		283,074		461,982			(50,665)						
SPX/CS/210910/2979.39-3532.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2021	1,612	4,803,107	2979.39		351,587		298,213		499,694			(53,375)						
SPX/CS/210910/2979.39-3695.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2019	09/10/2021	984	2,932,869	2979.39		241,082		204,483		350,352			(36,599)						
SPX/CS/210924/2984.87-3447.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/24/2021	2,502	7,467,217	2984.87		507,024		440,552		676,904			(66,472)						
SPX/CS/210924/2984.87-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/25/2019	09/24/2021	1,613	4,815,591	2984.87		364,540		316,748		496,241			(47,792)						
SPX/CLQ/201224/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	12/24/2019	12/24/2020	1,341,308	1,341,308	2.5%		43,056		42,574		46,522			(482)						
SPX/CLQ/201224/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	12/24/2019	12/24/2020	1,449,921	1,449,921	2.7%		49,877		49,318		53,801			(559)						
SPX/CLQ/201224/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	12/24/2019	12/24/2020	2,953,714	2,953,714	2.8%		106,629		105,434		113,067			(1,195)						
SPX/AVGCS/200325/25/27.98.36-3067.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2019	03/25/2020	871	2,436,390	2798.36		86,005		20,180		208,099			(65,825)						
SPX/AVGCS/201009/10/29.38.13-3151.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/10/2019	10/09/2020	2,020	5,935,718	2938.13		197,659		155,224		338,519			(42,435)						
SPX/PS/200110/2850.00-2595.00	General Business		Equity	Goldman Sachs International	11/20/2019	01/10/2020	23,800	67,830,000	2850.00		211,820		3,153		3,153		(208,667)							
SPX/PS/200124/2925.00-2665.00	General Business		Equity	Goldman Sachs International	11/20/2019	01/24/2020	24,800	72,540,000	2925.00		452,848		64,407		64,407		(388,441)							
SPX/PS/200210/2960.00-2710.00	General Business		Equity	Goldman Sachs International	11/20/2019	02/10/2020	19,800	58,608,000	2960.00		518,562		131,939		131,939		(386,623)							
SPX/PS/200225/3050.00-2795.00	General Business		Equity	Goldman Sachs International	11/20/2019	02/25/2020	20,400	62,220,000	3050.00		871,284		330,121		330,121		(541,163)							
SPX/PS/200310/2990.00-2750.00	General Business		Equity	Goldman Sachs International	11/20/2019	03/10/2020	18,300	54,717,000	2990.00		656,421		269,665		269,665		(386,756)							
SPX/PS/200325/3045.00-2800.00	General Business		Equity	Goldman Sachs International	11/20/2019	03/25/2020	18,700	56,941,500	3045.00		862,801		419,494		419,494		(443,307)							
SPX US 01/17/20 C3100 Index	General Business		Equity	Exchange	12/12/2019	01/17/2020	200	620,000	3100.00		1,948,600		2,817,000		2,817,000		868,400							
SPX US 03/20/20 C3100 Index	General Business		Equity	Exchange	11/06/2019	03/20/2020	400	1,240,000	3100.00		3,520,800		7,049,999		7,049,999		3,529,199							
SPX US 03/20/20 C3200 Index	General Business		Equity	Exchange	12/19/2019	03/20/2020	(500)	1,600,000	3200.00		(4,100,000)		(5,007,500)		(5,007,500)		(907,500)							
SPX US 03/20/20 C3300 Index	General Business		Equity	Exchange	12/12/2019	03/20/2020	450	1,485,000	3300.00		1,054,000		1,831,500		1,831,500		777,500							
SPX US 03/20/20 C3150 Index	General Business		Equity	Exchange	12/09/2019	03/20/2020	175	551,250	3150.00		1,602,125		2,393,125		2,393,125		791,000							
SPX US 03/20/20 C3175 Index	General Business		Equity	Exchange	12/12/2019	03/20/2020	172	546,100	3175.00		1,467,400		2,030,460		2,030,460		563,060							
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										19,561,957	215,938,554		127,273,216	XXX	390,048,026	3,266,702		(107,030,348)			XXX	XXX		
SPX US 03/20/20 P2600 Index	General Business		Equity	Exchange	11/06/2019	03/20/2020	(400)	1,040,000	2600.00		(840,000)		(159,372)		(159,372)		680,628							
SPX US 01/17/20 P2900 Index	General Business		Equity	Exchange	10/11/2019	01/17/2020	200	580,000	2900.00		1,352,400		33,983		33,983		(1,318,417)							
SPX US 03/20/20 P3200 Index	General Business		Equity	Exchange	12/19/2019	03/20/2020	500	1,600,000	3200.00		3,800,000		3,278,483		3,278,483		(521,517)							
SPX US 03/20/20 P3175 Index	General Business		Equity	Exchange	12/12/2019	03/20/2020	(172)	546,100	3175.00		(1,508,200)		(1,007,516)		(1,007,516)		500,684							
SPX US 03/20/20 P3150 Index	General Business		Equity	Exchange	12/09/2019	03/20/2020	(175)	551,250	3150.00		(1,605,625)		(916,709)		(916,709)		688,916							

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SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)		
SPX US 02/21/20 P2900 Index	General Business		Equity	Exchange	11/15/2019	02/21/2020	200	580,000	2900.00		650,000		183,402		183,402	(466,596)								
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options																							
0219999999	Subtotal - Purchased Options - Hedging Other																							
0289999999	Subtotal - Purchased Options - Replications																							
0359999999	Subtotal - Purchased Options - Income Generation																							
0429999999	Subtotal - Purchased Options - Other																							
0439999999	Total Purchased Options - Call Options and Warrants																							
0449999999	Total Purchased Options - Put Options																							
0459999999	Total Purchased Options - Caps																							
0469999999	Total Purchased Options - Floors																							
0479999999	Total Purchased Options - Collars																							
0489999999	Total Purchased Options - Other																							
0499999999	Total Purchased Options																							
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																							
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																							
0709999999	Subtotal - Written Options - Hedging Other																							
0779999999	Subtotal - Written Options - Replications																							
0849999999	Subtotal - Written Options - Income Generation																							
0919999999	Subtotal - Written Options - Other																							
0929999999	Total Written Options - Call Options and Warrants																							
0939999999	Total Written Options - Put Options																							
0949999999	Total Written Options - Caps																							
0959999999	Total Written Options - Floors																							
0969999999	Total Written Options - Collars																							
0979999999	Total Written Options - Other																							
0989999999	Total Written Options																							
USD/IRS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	12/26/2019	03/31/2050	200,000,000	200,000,000	2.0525%						(2,006,552)					5,499,798		100/100		
0999999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																							
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																							
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																							
USD/SWOR/200331/5Y/1.6	General Business		Interest Rate	Mizuho	11/12/2019	03/31/2020	90,000,000	90,000,000	1.6973%		729,000		516,848		516,848	(212,152)								
973%																								
USD/SWOR/200630/5Y/1.6	General Business		Interest Rate	Mizuho	11/12/2019	06/30/2020	90,000,000	90,000,000	1.6987%		873,000		736,711		736,711	(136,289)								
987%																								
USD/SWOR/200930/5Y/1.7	General Business		Interest Rate	Mizuho	11/12/2019	09/30/2020	90,000,000	90,000,000	1.7065%		1,037,000		908,724		908,724	(128,276)								
065%																								
1119999999	Subtotal - Swaps - Hedging Other - Interest Rate																							
1169999999	Subtotal - Swaps - Hedging Other																							
1229999999	Subtotal - Swaps - Replication																							
1289999999	Subtotal - Swaps - Income Generation																							
1349999999	Subtotal - Swaps - Other																							
1359999999	Total Swaps - Interest Rate																							
1369999999	Total Swaps - Credit Default																							
1379999999	Total Swaps - Foreign Exchange																							
1389999999	Total Swaps - Total Return																							
1399999999	Total Swaps - Other																							
1409999999	Total Swaps																							
1479999999	Subtotal - Forwards																							

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ANNUAL STATEMENT FOR THE YEAR 2019 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 December 31 of Current Year

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 Year-end (b)																			
1509999999	Subtotal - SSAP No. 108 Adjustments																				XXX																		XXX	XXX	
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	(2,006,552)																	5,499,798	XXX	XXX
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX																			XXX	XXX
1709999999	Subtotal - Hedging Other																																							XXX	XXX
1719999999	Subtotal - Replication																				19,561,957	220,426,129								130,847,770	XXX	393,622,580	2,353,681			(107,030,348)				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																				19,561,957	220,426,129								130,847,770	XXX	391,616,028	2,353,681			(107,030,348)			5,499,798	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

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25							
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)							
007999999. Subtotal	- Purchased Options - Hedging			Effective Excluding Variable Annuity Guarantees Under SSAP No.108																			XXX							XXX	
014999999. Subtotal	- Purchased Options - Hedging			Effective Variable Annuity Guarantees Under SSAP No.108																			XXX								XXX
SPX/CS/190228/2713.83-2919.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZGZKFGZ61BM/R72	02/28/2018	02/28/2019	02/28/2019	Expiration	201	545,117	2713.83	21,423	14,193							(3,430)	14,193									
SPX/CS/190227/2744.28-2950.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJJI9T8KCSX06	02/27/2018	02/27/2019	02/27/2019	Expiration	362	993,937	2744.28	39,062	17,421							(6,145)	17,421									
SPX/CS/190225/2367.34-2876.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	02/24/2017	02/25/2019	02/25/2019	Expiration	2,270	5,373,198	2367.34	397,617	973,188							(30,586)	973,188									
SPX/CS/190225/2367.34-2948.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	02/24/2017	02/25/2019	02/25/2019	Expiration	2,113	5,002,018	2367.34	389,157	905,960							(29,935)	905,960									
SPX/CS/190225/2367.34-3077.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMNDQLFKA700JXC56	02/24/2017	02/25/2019	02/25/2019	Expiration	529	1,252,891	2367.34	101,609	226,922							(7,816)	226,922									
SPX/AVGCS/190225/25/2747.30-3036.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	02/23/2018	02/25/2019	02/25/2019	Expiration	2,116	5,812,234	2747.30	194,710								(29,370)										
SPX/AVGCS/190225/25/2747.30-3064.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	02/23/2018	02/25/2019	02/25/2019	Expiration	1,126	3,093,488	2747.30	106,107								(16,005)										
SPX/CLQ/190225/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSXB0621K86	02/23/2018	02/25/2019	02/25/2019	Expiration	1,902,348	1,902,348	3%	83,703								(12,626)										
SPX/CLQ/190225/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSXB0621K86	02/23/2018	02/25/2019	02/25/2019	Expiration	1,645,513	1,645,513	3.2%	75,529								(11,393)										
SPX/CLQ/190225/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784FXIPLTIKTBV3E584	02/23/2018	02/25/2019	02/25/2019	Expiration	4,467,190	4,467,190	4.2%	243,462								(36,723)										
SPX/CS/190225/2747.30-2864.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/25/2019	02/25/2019	Expiration	441	1,211,133	2747.30	29,309	21,518							(4,421)	21,518									
SPX/CS/190225/2747.30-2878.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/25/2019	02/25/2019	Expiration	5,986	16,445,031	2747.30	439,082	292,171							(66,230)	292,171									
SPX/CS/190225/2747.30-2987.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJJI9T8KCSX06	02/23/2018	02/25/2019	02/25/2019	Expiration	20,907	57,437,981	2747.30	2,481,321	1,020,474							(374,277)	1,020,474									
SPX/CS/190225/2747.30-2994.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/25/2019	02/25/2019	Expiration	577	1,585,213	2747.30	70,066	28,164							(10,569)	28,164									
SPX/CS/190225/2747.30-3015.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJJI9T8KCSX06	02/23/2018	02/25/2019	02/25/2019	Expiration	23,160	63,628,223	2747.30	2,952,350	1,130,453							(445,326)	1,130,453									
SPX/CS/190225/2747.30-3049.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/25/2019	02/25/2019	Expiration	220	604,488	2747.30	30,345	10,740							(4,577)	10,740									
SPX/CS/190225/2747.30-3077.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSXB0621K86	02/23/2018	02/25/2019	02/25/2019	Expiration	5,461	15,004,253	2747.30	787,723	266,574							(118,819)	266,574									
SPX_INDU_NDX/ARBCS/190225/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/25/2019	02/25/2019	Expiration	1,205,247	1,205,247	6.50%	39,653								(5,981)										
SPX_INDU_NDX/ARBCS/190225/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/25/2019	02/25/2019	Expiration	5,132,924	5,132,924	9.50%	204,290								(30,815)										
SPX/CS/190225/2588.26-2898.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784FXIPLTIKTBV3E584	03/23/2018	02/25/2019	02/25/2019	Expiration	265	685,414	2588.26	37,629	55,042							(6,195)	55,042									
SPX/CS/190222/2747.30-2956.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1HDSPPRIMVUCUFT09	02/23/2018	02/22/2019	02/22/2019	Expiration	197	542,154	2747.30	21,198	8,953							(3,045)	8,953									
SPX/CS/190221/2701.33-2908.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJJI9T8KCSX06	02/21/2018	02/21/2019	02/21/2019	Expiration	223	601,867	2701.33	24,075	16,387							(3,382)	16,387									

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPX/CS/190220/2716.26-2924.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association	02/20/2018	02/20/2019	02/20/2019	Expiration	301	818,666	2716.26	32,337		20,627						(4,426)	20,627				
SPX/CS/190219/2732.22-2939.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/16/2018	02/19/2019	02/19/2019	Expiration	204	557,956	2732.22	21,872		9,708						(2,933)	9,708				
SPX/CS/190215/2731.20-2940.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/15/2018	02/15/2019	02/15/2019	Expiration	208	566,924	2731.20	22,564		9,216						(2,797)	9,216				
SPX/CS/190215/2732.22-2940.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/16/2018	02/15/2019	02/15/2019	Expiration	348	951,834	2732.22	37,312		15,112						(4,638)	15,112				
SPX/CS/190214/2698.63-2905.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association	02/14/2018	02/14/2019	02/14/2019	Expiration	560	1,511,240	2698.63	59,845		26,376						(7,188)	26,376				
SPX/CS/190213/2662.94-2865.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/13/2018	02/13/2019	02/13/2019	Expiration	208	556,465	2662.94	22,481		18,826						(2,637)	18,826				
SPX/CS/190208/2316.10-2814.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/10/2017	02/08/2019	02/08/2019	Expiration	2,884	6,679,978	2316.10	498,326		1,129,952						(25,824)	1,129,952				
SPX/CS/190208/2316.10-2884.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/10/2017	02/08/2019	02/08/2019	Expiration	2,010	4,655,269	2316.10	364,508		787,462						(18,889)	787,462				
SPX/CS/190208/2316.10-3010.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	02/10/2017	02/08/2019	02/08/2019	Expiration	591	1,367,777	2316.10	112,431		231,366						(5,626)	231,366				
SPX/AVGCS/190208/10/2619.55-2895.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	02/09/2018	02/08/2019	02/08/2019	Expiration	2,222	5,819,555	2619.55	261,298		282,164						(27,234)	282,164				
SPX/AVGCS/190208/10/2619.55-2923.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	02/09/2018	02/08/2019	02/08/2019	Expiration	1,431	3,747,847	2619.55	176,149		181,716						(18,359)	181,716				
SPX/CLQ/190208/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/09/2018	02/08/2019	02/08/2019	Expiration	2,518,105	2,518,105	3%	112,811								(11,758)					
SPX/CLQ/190208/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/09/2018	02/08/2019	02/08/2019	Expiration	1,372,323	1,372,323	3.2%	65,048								(6,780)					
SPX/CLQ/190208/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	3,761,084	3,761,084	4.2%	219,647		65,010						(22,893)	65,010				
SPX/CS/190208/2619.55-2731.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	2,028	2,028	2619.55	130,179		179,166						(13,568)	179,166				
SPX/CS/190208/2619.55-2743.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	1,900	4,978,429	2619.55	134,418		167,870						(14,010)	167,870				
SPX/CS/190208/2619.55-2848.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	19,700	51,606,353	2619.55	2,337,768		1,740,142						(243,655)	1,740,142				
SPX/CS/190208/2619.55-2855.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	443	1,160,506	2619.55	53,964		39,132						(5,624)	39,132				
SPX/CS/190208/2619.55-2874.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	22,512	58,970,956	2619.55	2,913,165		1,988,473						(303,626)	1,988,473				
SPX/CS/190208/2619.55-2907.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/09/2018	02/08/2019	02/08/2019	Expiration	322	844,020	2619.55	45,661		28,460						(4,759)	28,460				
SPX/CS/190208/2619.55-2933.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	6,420	16,816,207	2619.55	958,524		567,035						(99,902)	567,035				
SPX/CS/190208/2619.55-2960.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/09/2018	02/08/2019	02/08/2019	Expiration	420	1,099,045	2619.55	66,382		37,059						(6,919)	37,059				
SPX_INDU_IDX/ARBGS/190208/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	02/09/2018	02/08/2019	02/08/2019	Expiration	1,817,345	1,817,345	6.50%	65,424		118,114							(6,819)	118,114			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX_IND_NDX/ARBCS/190208/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	02/09/2018	02/08/2019	02/08/2019	Expiration	7,508,717	7,508,717	9.50%	341,647		531,348						(35,608)	531,348			
SPX/CS/190204/2648.94-2852.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank, Wells Fargo Bank, National Association	02/05/2018	02/05/2019	02/05/2019	Expiration	303	801,308	2648.94	32,373		26,850						(3,075)	26,850			
SPX/CS/190204/2762.13-2974.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPRFVIMCJFX109	02/02/2018	02/04/2019	02/04/2019	Expiration	191	526,653	2762.13	21,013								(1,937)				
SPX/CS/190131/2823.81-3035.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/31/2018	01/31/2019	01/31/2019	Expiration	187	527,210	2823.81	20,034								(1,674)				
SPX/CS/190125/2298.37-2792.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2017	01/25/2019	01/25/2019	Expiration	1,994	4,581,948	2298.37	341,355		730,422						(11,410)	730,422			
SPX/CS/190125/2298.37-2861.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2017	01/25/2019	01/25/2019	Expiration	1,399	3,216,343	2298.37	251,518		512,727						(8,407)	512,727			
SPX/CS/190125/2298.37-2987.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2017	01/25/2019	01/25/2019	Expiration	809	1,859,172	2298.37	153,382		296,376						(5,127)	296,376			
SPX/AVGCS/190125/25/2839.25-3137.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/25/2019	01/25/2019	Expiration	1,702	4,832,577	2839.25	141,111								(9,513)				
SPX/AVGCS/190125/25/2839.25-3151.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/25/2018	01/25/2019	01/25/2019	Expiration	196	555,744	2839.25	16,506								(1,113)				
SPX/AVGCS/190125/25/2839.25-3168.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/25/2019	01/25/2019	Expiration	991	2,812,703	2839.25	83,256								(5,613)				
SPX/CLQ/190125/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/25/2018	01/25/2019	01/25/2019	Expiration	3,583,512	3,583,512	3%	148,357								(10,002)				
SPX/CLQ/190125/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/25/2018	01/25/2019	01/25/2019	Expiration	1,584,177	1,584,177	3.2%	67,961								(4,582)				
SPX/CLQ/190125/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/25/2018	01/25/2019	01/25/2019	Expiration	3,434,803	3,434,803	4.2%	171,053								(11,532)				
SPX/CS/190125/2839.25-2959.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/25/2018	01/25/2019	01/25/2019	Expiration	1,604	4,555,162	2839.25	107,502								(7,247)				
SPX/CS/190125/2839.25-2970.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/25/2018	01/25/2019	01/25/2019	Expiration	354	1,003,787	2839.25	25,496								(1,719)				
SPX/CS/190125/2839.25-3051.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/25/2018	01/25/2019	01/25/2019	Expiration	388	1,102,969	2839.25	41,141								(2,774)				
SPX/CS/190125/2839.25-3087.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2018	01/25/2019	01/25/2019	Expiration	18,574	52,736,056	2839.25	2,177,999								(146,831)				
SPX/CS/190125/2839.25-3094.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/25/2018	01/25/2019	01/25/2019	Expiration	815	2,314,734	2839.25	97,682								(6,585)				
SPX/CS/190125/2839.25-3116.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/25/2018	01/25/2019	01/25/2019	Expiration	30,965	87,917,461	2839.25	3,877,160								(261,382)				
SPX/CS/190125/2839.25-3151.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/25/2018	01/25/2019	01/25/2019	Expiration	528	1,500,293	2839.25	70,814								(4,774)				
SPX/CS/190125/2839.25-3179.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/25/2018	01/25/2019	01/25/2019	Expiration	10,182	28,908,012	2839.25	1,410,711								(95,104)				
SPX_IND_NDX/ARBCS/190125/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/25/2018	01/25/2019	01/25/2019	Expiration	1,610,740	1,610,740	6.50%	48,161								(3,247)				
SPX_IND_NDX/ARBCS/190125/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/25/2018	01/25/2019	01/25/2019	Expiration	2,229,031	2,229,031	9.50%	78,685								(5,305)				

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SPX/CS/190125/2872.87-3088.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/26/2018	01/25/2019	01/25/2019	Expiration	524	1,506,349	2872.87	56,187								(3,957)				
SPX/CS/190124/2837.54-3052.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/24/2018	01/24/2019	01/24/2019	Expiration	295	838,277	2837.54	32,106								(2,063)				
SPX/CS/190118/2810.30-3024.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/19/2018	01/18/2019	01/18/2019	Expiration	548	1,539,138	2810.30	58,487								(2,801)				
SPX/CS/190117/2802.56-3019.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/17/2018	01/17/2019	01/17/2019	Expiration	388	1,087,194	2802.56	41,205								(1,842)				
SPX/CS/190116/2776.42-2989.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/16/2018	01/16/2019	01/16/2019	Expiration	242	671,457	2776.42	25,717								(1,078)				
SPX/CS/190114/2786.24-2997.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/12/2018	01/14/2019	01/14/2019	Expiration	328	913,741	2786.24	34,174								(1,244)				
SPX/CS/190111/2786.24-2999.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/12/2018	01/11/2019	01/11/2019	Expiration	355	990,084	2786.24	37,227								(1,052)				
SPX/CS/190110/2268.90-2756.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2017	01/10/2019	01/10/2019	Expiration	3,037	6,890,096	2268.90	518,135	995,266							(6,495)	995,266			
SPX/CS/190110/2268.90-2825.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/10/2017	01/10/2019	01/10/2019	Expiration	1,854	4,206,019	2268.90	333,117	607,555							(4,176)	607,555			
SPX/CS/190110/2268.90-2949.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2017	01/10/2019	01/10/2019	Expiration	416	943,452	2268.90	80,099	136,281							(1,004)	136,281			
SPX/AVGCS/190110/10/2748.23-3036.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2018	01/10/2019	01/10/2019	Expiration	1,650	4,533,645	2748.23	123,769								(3,111)				
SPX/AVGCS/190110/10/2748.23-3050.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2018	01/10/2019	01/10/2019	Expiration	208	572,396	2748.23	15,741								(386)				
SPX/AVGCS/190110/10/2748.23-3067.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	01/10/2018	01/10/2019	01/10/2019	Expiration	1,034	2,842,787	2748.23	78,461								(1,972)				
SPX/CLQ/190110/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/10/2018	01/10/2019	01/10/2019	Expiration	2,467,783	2,467,783	3%	98,218								(2,469)				
SPX/CLQ/190110/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/10/2018	01/10/2019	01/10/2019	Expiration	2,492,624	2,492,624	3.2%	102,447								(2,575)				
SPX/CLQ/190110/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/10/2018	01/10/2019	01/10/2019	Expiration	3,462,832	3,462,832	4.2%	163,792								(4,118)				
SPX/CS/190110/2748.23-2865.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2018	01/10/2019	01/10/2019	Expiration	280	769,344	2748.23	18,080								(455)				
SPX/CS/190110/2748.23-2871.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2018	01/10/2019	01/10/2019	Expiration	302	830,975	2748.23	20,525								(516)				
SPX/CS/190110/2748.23-2878.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2018	01/10/2019	01/10/2019	Expiration	194	533,761	2748.23	13,771								(346)				
SPX/CS/190110/2748.23-2988.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/10/2018	01/10/2019	01/10/2019	Expiration	18,584	51,073,743	2748.23	2,066,444								(51,950)				
SPX/CS/190110/2748.23-2995.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2018	01/10/2019	01/10/2019	Expiration	830	2,281,923	2748.23	94,015								(2,364)				
SPX/CS/190110/2748.23-3016.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	01/10/2018	01/10/2019	01/10/2019	Expiration	31,010	85,222,475	2748.23	3,660,305								(92,019)				
SPX/CS/190110/2748.23-3050.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2018	01/10/2019	01/10/2019	Expiration	610	1,675,425	2748.23	76,567								(1,925)				

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SPX/CS/190110/2748.23-3078.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	01/10/2018	01/10/2019	01/10/2019	Expiration	9,101	25,012,374	2748.23	1,183,085							(29,742)				
SPX_INDUI_NDX/ARBCS/190110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	01/10/2018	01/10/2019	01/10/2019	Expiration	1,297,854	1,297,854	6.50%	39,325	26,006						(989)	26,006			
SPX_INDUI_NDX/ARBCS/190110/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	01/10/2018	01/10/2019	01/10/2019	Expiration	3,225,726	3,225,726	9.50%	111,933	64,635						(2,814)	64,635			
SPX/CS/190109/2751.29-2958.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRR1M1MUCUFT09	01/09/2018	01/09/2019	01/09/2019	Expiration	204	561,506	2751.29	21,169							(473)				
SPX/CS/190104/2723.99-2933.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRR1M1MUCUFT09	01/04/2018	01/04/2019	01/04/2019	Expiration	202	550,759	2723.99	21,259							(179)				
SPX/CS/190104/2743.15-2953.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRR1M1MUCUFT09	01/05/2018	01/04/2019	01/04/2019	Expiration	312	854,958	2743.15	32,745							(277)				
SPX/CS/190327/2612.62-2811.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRR1M1MUCUFT09	03/27/2018	03/27/2019	03/27/2019	Expiration	932	1,129,097	2612.62	45,051	83,301						(10,822)	83,301			
SPX/CS/190325/2343.98-2847.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	03/24/2017	03/25/2019	03/25/2019	Expiration	2,325	5,449,240	2343.98	408,683	1,056,334						(47,880)	1,056,334			
SPX/CS/190325/2343.98-2919.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	03/24/2017	03/25/2019	03/25/2019	Expiration	1,292	3,028,110	2343.98	239,221	586,998						(28,026)	586,998			
SPX/CS/190325/2343.98-3047.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E5700ZIKZ7FF32TIEFA76	03/24/2017	03/25/2019	03/25/2019	Expiration	950	2,227,146	2343.98	186,412	431,732						(21,839)	431,732			
SPX/AVGCS/190325/25/2588.26-2861.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	03/23/2018	03/25/2019	03/25/2019	Expiration	1,964	5,084,502	2588.26	202,109	262,493						(47,422)	262,493			
SPX/AVGCS/190325/25/2588.26-2888.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	03/23/2018	03/25/2019	03/25/2019	Expiration	1,062	2,747,698	2588.26	112,958	141,853						(26,504)	141,853			
SPX/CLQ/190325/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	03/23/2018	03/25/2019	03/25/2019	Expiration	2,758,789	2,758,789	3%	120,007							(28,158)				
SPX/CLQ/190325/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	03/23/2018	03/25/2019	03/25/2019	Expiration	1,260,733	1,260,733	3.2%	57,742							(13,548)				
SPX/CLQ/190325/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	03/23/2018	03/25/2019	03/25/2019	Expiration	5,132,502	5,132,502	4.2%	298,712							(70,089)				
SPX/CS/190325/2588.26-2698.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRR1M1MUCUFT09	03/23/2018	03/25/2019	03/25/2019	Expiration	993	2,571,204	2588.26	62,480	109,275						(14,660)	109,275			
SPX/CS/190325/2588.26-2704.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRR1M1MUCUFT09	03/23/2018	03/25/2019	03/25/2019	Expiration	530	1,371,052	2588.26	35,099	61,696						(8,236)	61,696			
SPX/CS/190325/2588.26-2712.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019	03/25/2019	Expiration	326	842,712	2588.26	23,006	40,494						(5,398)	40,494			
SPX/CS/190325/2588.26-2814.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019	03/25/2019	Expiration	17,577	45,494,162	2588.26	2,029,040	3,692,953						(476,088)	3,692,953			
SPX/CS/190325/2588.26-2821.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019	03/25/2019	Expiration	458	1,184,686	2588.26	54,140	96,166						(12,703)	96,166			
SPX/CS/190325/2588.26-2840.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019	03/25/2019	Expiration	23,883	61,816,166	2588.26	2,985,721	5,017,879						(700,560)	5,017,879			
SPX/CS/190325/2588.26-2872.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019	03/25/2019	Expiration	468	1,212,265	2588.26	63,523	98,405						(14,905)	98,405			
SPX/CS/190325/2588.26-2898.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019	03/25/2019	Expiration	8,145	21,082,264	2588.26	1,167,957	1,711,336						(274,046)	1,711,336			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPX_INDU_NDX/ARBCS/190325/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/23/2018	03/25/2019	03/25/2019	Expiration	1,149,593	1,149,593	6.50%	39,776	72,347							(9,333)	72,347				
SPX_INDU_NDX/ARBCS/190325/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/23/2018	03/25/2019	03/25/2019	Expiration	1,671,577	1,671,577	9.50%	73,717	105,697							(17,297)	105,697				
SPX/CS/190325/2639.40-2956.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/25/2018	03/25/2019	03/25/2019	Expiration	259	684,031	2639.40	36,185	41,196							(9,267)	41,196				
SPX/CS/190322/2643.69-2840.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/22/2018	03/22/2019	03/22/2019	Expiration	190	501,374	2643.69	20,205	29,779							(4,597)	29,779				
SPX/CS/190322/2588.26-2782.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/23/2018	03/22/2019	03/22/2019	Expiration	343	888,065	2588.26	35,167	66,790							(8,024)	66,790				
SPX/CS/190320/2716.94-2925.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/20/2018	03/20/2019	03/20/2019	Expiration	220	598,442	2716.94	24,596	23,632							(5,428)	23,632				
SPX/CS/190319/2712.92-2920.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/19/2018	03/19/2019	03/19/2019	Expiration	286	776,509	2712.92	31,837	34,247							(6,937)	34,247				
SPX/CS/190318/2752.01-2964.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/16/2018	03/18/2019	03/18/2019	Expiration	198	545,731	2752.01	22,157	16,049							(4,766)	16,049				
SPX/CS/190315/2747.33-2959.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/15/2018	03/15/2019	03/15/2019	Expiration	256	704,411	2747.33	28,670	19,268							(5,959)	19,268				
SPX/CS/190315/2752.01-2962.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/16/2018	03/15/2019	03/15/2019	Expiration	297	816,877	2752.01	32,757	20,918							(6,828)	20,918				
SPX/CS/190314/2749.48-2959.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/14/2018	03/14/2019	03/14/2019	Expiration	401	1,101,732	2749.48	44,400	23,642							(9,054)	23,642				
SPX/CS/190313/2765.31-2976.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/13/2018	03/13/2019	03/13/2019	Expiration	230	634,878	2765.31	25,586	10,471							(5,146)	10,471				
SPX/CS/190312/2783.02-2998.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/12/2018	03/12/2019	03/12/2019	Expiration	361	1,005,458	2783.02	40,419	3,071							(8,016)	3,071				
SPX/CS/190308/2372.60-2882.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/10/2017	03/08/2019	03/08/2019	Expiration	2,804	6,652,776	2372.60	505,611	1,038,799							(47,445)	1,038,799				
SPX/CS/190308/2372.60-2954.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/10/2017	03/08/2019	03/08/2019	Expiration	1,822	4,321,810	2372.60	345,313	674,830							(32,403)	674,830				
SPX/CS/190308/2372.60-3084.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/10/2017	03/08/2019	03/08/2019	Expiration	925	2,195,050	2372.60	185,482	342,746							(17,405)	342,746				
SPX/AVGCS/190308/10/2786.57-3080.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	03/09/2018	03/08/2019	03/08/2019	Expiration	1,960	5,462,086	2786.57	182,980								(34,534)					
SPX/AVGCS/190308/10/2786.57-3114.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	03/09/2018	03/08/2019	03/08/2019	Expiration	1,107	3,085,129	2786.57	105,203								(19,855)					
SPX/CLQ/190308/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	03/09/2018	03/08/2019	03/08/2019	Expiration	2,046,087	2,046,087	3%	89,619								(16,914)					
SPX/CLQ/190308/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	03/09/2018	03/08/2019	03/08/2019	Expiration	1,053,994	1,053,994	3.2%	48,168								(9,091)					
SPX/CLQ/190308/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	03/09/2018	03/08/2019	03/08/2019	Expiration	3,982,349	3,982,349	4.2%	216,640								(40,887)					
SPX/CS/190308/2786.57-2905.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/09/2018	03/08/2019	03/08/2019	Expiration	411	1,145,969	2786.57	28,076								(5,299)					
SPX/CS/190308/2786.57-2911.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/09/2018	03/08/2019	03/08/2019	Expiration	234	652,900	2786.57	16,805								(3,172)					

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/190308/2786.57-2921.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/09/2018	03/08/2019	03/08/2019	Expiration	719	2,003,462	2786.57	54,654								(10,315)				
SPX/CS/190308/2786.57-3002.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/09/2018	03/08/2019	03/08/2019	Expiration	268	746,722	2786.57	29,869								(5,637)				
SPX/CS/190308/2786.57-3030.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/09/2018	03/08/2019	03/08/2019	Expiration	16,556	46,135,522	2786.57	2,002,282								(377,895)				
SPX/CS/190308/2786.57-3037.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/09/2018	03/08/2019	03/08/2019	Expiration	341	949,246	2786.57	42,147								(7,954)				
SPX/CS/190308/2786.57-3058.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/09/2018	03/08/2019	03/08/2019	Expiration	18,997	52,936,206	2786.57	2,472,121								(466,569)				
SPX/CS/190308/2786.57-3093.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	03/09/2018	03/08/2019	03/08/2019	Expiration	428	1,193,412	2786.57	59,909								(11,307)				
SPX/CS/190308/2786.57-3120.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	03/09/2018	03/08/2019	03/08/2019	Expiration	6,640	18,502,996	2786.57	973,258								(183,685)				
SPX_INDJ_NDX/ARBCS/190308/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/09/2018	03/08/2019	03/08/2019	Expiration	1,213,054	1,213,054	6.50%	40,031								(7,555)				
SPX_INDJ_NDX/ARBCS/190308/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/09/2018	03/08/2019	03/08/2019	Expiration	2,497,949	2,497,949	9.50%	99,668								(18,811)				
SPX/CS/190307/2726.80-2937.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	03/07/2018	03/07/2019	03/07/2019	Expiration	384	1,047,482	2726.80	42,318								(7,802)		8,501		
SPX/CS/190305/2720.94-2930.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/05/2018	03/05/2019	03/05/2019	Expiration	215	584,008	2720.94	23,652								(4,228)		14,748		
SPX/CS/190301/2691.25-2895.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/02/2018	03/01/2019	03/01/2019	Expiration	290	779,724	2691.25	31,189								(5,271)		32,577		
SPX/CS/190328/2605.00-2806.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/28/2018	03/28/2019	03/28/2019	Expiration	1,361	3,546,181	2605.00	142,556								(35,042)		274,696		
SPX/CS/190329/2640.87-2843.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/29/2018	03/29/2019	03/29/2019	Expiration	310	819,218	2640.87	32,769								(8,077)		60,034		
SPX/CS/190430/2648.05-2848.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/30/2018	04/30/2019	04/30/2019	Expiration	251	664,538	2648.05	26,249								(8,725)		50,409		
SPX/CS/190426/2666.94-2872.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/26/2018	04/26/2019	04/26/2019	Expiration	224	597,827	2666.94	23,853								(7,772)		46,126		
SPX/CS/190426/2669.91-2870.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/27/2018	04/26/2019	04/26/2019	Expiration	446	1,191,003	2669.91	46,330								(15,008)		89,627		
SPX/CS/190425/2388.61-2902.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/25/2017	04/25/2019	04/25/2019	Expiration	2,092	4,997,218	2388.61	355,239								(56,403)		1,074,399		
SPX/CS/190425/2388.61-2974.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/25/2017	04/25/2019	04/25/2019	Expiration	1,845	4,406,653	2388.61	326,909								(51,905)		991,723		
SPX/CS/190425/2388.61-3105.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/25/2017	04/25/2019	04/25/2019	Expiration	689	1,645,734	2388.61	128,015								(20,325)		370,375		
SPX/AVGCS/190425/25/2639.40-2917.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	04/25/2018	04/25/2019	04/25/2019	Expiration	1,695	4,474,201	2639.40	165,545								(52,716)		180,330		
SPX/AVGCS/190425/25/2639.40-2946.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	04/25/2018	04/25/2019	04/25/2019	Expiration	1,129	2,980,363	2639.40	112,956								(35,969)		120,121		
SPX/CLQ/190425/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	04/25/2018	04/25/2019	04/25/2019	Expiration	914,230	914,230	3%	39,038								(12,431)				

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SPX/CL/190425/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYJYJLN8C3868	04/25/2018	04/25/2019	04/25/2019	Expiration	1,593,298	1,593,298	3.2%	72,973							(23,237)				
SPX/CL/190425/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784FXIPLTIKTBV3E584	04/25/2018	04/25/2019	04/25/2019	Expiration	2,735,536	2,735,536	4.2%	150,728	45,491						(47,997)	45,491			
SPX/CS/190425/2639.40-2752.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/25/2018	04/25/2019	04/25/2019	Expiration	1,201	3,169,087	2639.40	76,692	135,918						(24,421)	135,918			
SPX/CS/190425/2639.40-2770.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/25/2018	04/25/2019	04/25/2019	Expiration	246	648,558	2639.40	17,933	32,268						(5,710)	32,268			
SPX/CS/190425/2639.40-2870.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/25/2018	04/25/2019	04/25/2019	Expiration	16,952	44,742,929	2639.40	1,950,792	3,910,641						(621,202)	3,910,641			
SPX/CS/190425/2639.40-2876.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/25/2018	04/25/2019	04/25/2019	Expiration	552	1,457,588	2639.40	65,008	131,185						(20,701)	131,185			
SPX/CS/190425/2639.40-2896.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/25/2018	04/25/2019	04/25/2019	Expiration	19,023	50,209,312	2639.40	2,364,859	4,895,379						(753,056)	4,895,379			
SPX/CS/190425/2639.40-2929.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/25/2018	04/25/2019	04/25/2019	Expiration	756	1,996,271	2639.40	101,810	216,894						(32,420)	216,894			
SPX/CS/190425/2639.40-2956.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/25/2018	04/25/2019	04/25/2019	Expiration	6,453	17,032,990	2639.40	912,968	1,850,629						(280,722)	1,850,629			
SPX_INDUL_NDX/ARBCS/190425/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	04/25/2018	04/25/2019	04/25/2019	Expiration	1,056,495	1,056,495	6.50%	35,076	67,408						(11,169)	67,408			
SPX_INDUL_NDX/ARBCS/190425/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/25/2018	04/25/2019	04/25/2019	Expiration	1,796,844	1,796,844	9.50%	68,100	115,129						(21,686)	115,129			
SPX/CS/190425/2721.33-3088.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	05/25/2018	04/25/2019	04/25/2019	Expiration	283	770,200	2721.33	40,590	57,975						(14,362)	57,975			
SPX/CS/190424/2634.56-2836.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/24/2018	04/24/2019	04/24/2019	Expiration	370	975,496	2634.56	39,020	74,872						(12,316)	74,872			
SPX/CS/190423/2670.29-2876.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/23/2018	04/23/2019	04/23/2019	Expiration	226	604,668	2670.29	24,550	46,756						(7,680)	46,756			
SPX/CS/190418/2693.13-2897.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/19/2018	04/18/2019	04/18/2019	Expiration	316	850,514	2693.13	33,681	64,693						(10,152)	64,693			
SPX/CS/190418/2670.14-2874.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJY9T8XKCSX06	04/20/2018	04/18/2019	04/18/2019	Expiration	446	1,191,275	2670.14	47,532	91,295						(14,367)	91,295			
SPX/CS/190417/2706.39-2913.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	04/17/2018	04/17/2019	04/17/2019	Expiration	360	974,792	2706.39	38,602	69,897						(11,430)	69,897			
SPX/CS/190416/2677.84-2884.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BM/R72	04/16/2018	04/16/2019	04/16/2019	Expiration	360	962,924	2677.84	38,517	74,194						(11,297)	74,194			
SPX/CS/190412/2663.99-2869.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	04/12/2018	04/12/2019	04/12/2019	Expiration	210	560,023	2663.99	22,457	43,124						(6,371)	43,124			
SPX/CS/190412/2656.30-2858.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BM/R72	04/13/2018	04/12/2019	04/12/2019	Expiration	597	1,585,354	2656.30	62,621	120,416						(17,816)	120,416			
SPX/CS/190410/2357.16-2863.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BM/R72	04/10/2017	04/10/2019	04/10/2019	Expiration	2,090	4,926,180	2357.16	359,611	1,059,130						(49,584)	1,059,130			
SPX/CS/190410/2357.16-2934.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BM/R72	04/10/2017	04/10/2019	04/10/2019	Expiration	1,809	4,263,739	2357.16	325,750	960,588						(44,915)	960,588			
SPX/CS/190410/2357.16-3064.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BM/R72	04/10/2017	04/10/2019	04/10/2019	Expiration	687	1,618,670	2357.16	130,465	364,674						(17,989)	364,674			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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SPX/AVGCS/190410/10/2656.87-2935.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	04/10/2018	04/10/2019	04/10/2019	Expiration	1,881	4,997,991	2656.87	193,372	198,167						(53,474)	198,167			
SPX/AVGCS/190410/10/2656.87-2949.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	04/10/2018	04/10/2019	04/10/2019	Expiration	224	594,853	2656.87	23,675	23,586						(6,547)	23,586			
SPX/AVGCS/190410/10/2656.87-2965.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	04/10/2018	04/10/2019	04/10/2019	Expiration	1,207	3,206,003	2656.87	128,625	127,116						(35,569)	127,116			
SPX/CLQ/190410/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	04/10/2018	04/10/2019	04/10/2019	Expiration	1,750,447	1,750,447	3%	72,994	92,467						(20,185)	92,467			
SPX/CLQ/190410/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	04/10/2018	04/10/2019	04/10/2019	Expiration	2,158,531	2,158,531	3.2%	96,702	122,658						(26,742)	122,658			
SPX/CLQ/190410/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	4,006,737	4,006,737	4.2%	221,973	307,817						(61,384)	307,817			
SPX/CS/190410/2656.87-2769.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	476	1,264,264	2656.87	30,089	53,733						(8,321)	53,733			
SPX/CS/190410/2656.87-2776.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	450	1,196,671	2656.87	30,156	53,851						(8,339)	53,851			
SPX/CS/190410/2656.87-2787.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	237	629,078	2656.87	17,048	30,882						(4,714)	30,882			
SPX/CS/190410/2656.87-2889.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	17,482	46,447,589	2656.87	2,039,049	4,044,302						(563,871)	4,044,302			
SPX/CS/190410/2656.87-2895.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	526	1,397,198	2656.87	62,874	121,657						(17,387)	121,657			
SPX/CS/190410/2656.87-2915.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8KCSX06	04/10/2018	04/10/2019	04/10/2019	Expiration	25,452	67,623,270	2656.87	3,212,105	5,888,119						(888,264)	5,888,119			
SPX/CS/190410/2656.87-2949.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRIVMUCUFT09	04/10/2018	04/10/2019	04/10/2019	Expiration	655	1,740,492	2656.87	89,983	151,549						(24,884)	151,549			
SPX/CS/190410/2656.87-2975.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRIVMUCUFT09	04/10/2018	04/10/2019	04/10/2019	Expiration	6,527	17,342,287	2656.87	946,889	1,510,034						(261,849)	1,510,034			
SPX_IND_NDX/ARBCS/190410/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	1,479,776	1,479,776	6.50%	45,725	81,646						(12,645)	81,646			
SPX_IND_NDX/ARBCS/190410/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA700JXC56	04/10/2018	04/10/2019	04/10/2019	Expiration	2,274,569	2,274,569	9.50%	87,571	125,498						(24,217)	125,498			
SPX/CS/190410/2723.07-3090.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	05/10/2018	04/10/2019	04/10/2019	Expiration	593	1,615,710	2723.07	83,988	97,984						(25,500)	97,984			
SPX/CS/190409/2613.16-2810.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRIVMUCUFT09	04/09/2018	04/09/2019	04/09/2019	Expiration	192	500,921	2613.16	19,786	37,748						(5,416)	37,748			
SPX/CS/190404/2644.69-2847.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBGJJIY9T8KCSX06	04/04/2018	04/04/2019	04/04/2019	Expiration	190	502,698	2644.69	20,108	38,618						(5,224)	38,618			
SPX/CS/190402/2581.88-2781.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRIVMUCUFT09	04/02/2018	04/02/2019	04/02/2019	Expiration	207	535,566	2581.88	21,637	41,428						(5,500)	41,428			
SPX/CS/190529/2689.86-2897.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRIVMUCUFT09	05/29/2018	05/29/2019	05/29/2019	Expiration	195	525,441	2689.86	21,228	18,198						(8,810)	18,198			
SPX/CS/190524/2415.07-2934.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	05/25/2017	05/24/2019	05/24/2019	Expiration	2,443	5,900,630	2415.07	426,084	1,004,153						(85,933)	1,004,153			
SPX/CS/190524/2415.07-3007.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	05/25/2017	05/24/2019	05/24/2019	Expiration	2,085	5,035,934	2415.07	381,019	857,001						(76,844)	857,001			

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SPX/CS/190524/2415.07-3139.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America National Association-NY	05/25/2017	05/24/2019	05/24/2019	Expiration	342	825,682	2415.07	65,972	140,512							(13,305)	140,512			
SPX/AVGCS/190524/25/2721.33-3007.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/25/2018	05/24/2019	05/24/2019	Expiration	1,749	4,760,872	2721.33	152,824	58,041							(62,166)	58,041			
SPX/AVGCS/190524/25/2721.33-3020.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/25/2018	05/24/2019	05/24/2019	Expiration	186	505,732	2721.33	16,335	6,166							(6,645)	6,166			
SPX/AVGCS/190524/25/2721.33-3037.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/25/2018	05/24/2019	05/24/2019	Expiration	1,081	2,942,411	2721.33	95,628	35,872							(38,900)	35,872			
SPX/CLQ/190524/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	2,056,969	2,056,969	3%	88,450								(35,980)				
SPX/CLQ/190524/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	05/25/2018	05/24/2019	05/24/2019	Expiration	1,125,829	1,125,829	3.2%	50,550								(20,563)				
SPX/CLQ/190524/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	05/25/2018	05/24/2019	05/24/2019	Expiration	2,553,909	2,553,909	4.2%	131,271								(53,398)				
SPX/CS/190524/2721.33-2836.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	05/25/2018	05/24/2019	05/24/2019	Expiration	224	610,698	2721.33	14,982	23,503							(6,086)	23,503			
SPX/CS/190524/2721.33-2844.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	1,314	3,575,839	2721.33	91,541	137,616							(37,237)	137,616			
SPX/CS/190524/2721.33-2924.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	294	800,684	2721.33	30,986	30,814							(12,605)	30,814			
SPX/CS/190524/2721.33-2959.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	15,085	41,051,383	2721.33	1,761,104	1,579,857							(716,381)	1,579,857			
SPX/CS/190524/2721.33-2966.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	813	2,212,107	2721.33	96,890	85,133							(39,413)	85,133			
SPX/CS/190524/2721.33-2986.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	22,713	61,809,163	2721.33	2,837,041	2,378,717							(1,154,050)	2,378,717			
SPX/CS/190524/2721.33-3020.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	439	1,194,328	2721.33	58,880	45,964							(23,951)	45,964			
SPX/CS/190524/2721.33-3048.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/25/2018	05/24/2019	05/24/2019	Expiration	5,967	16,238,809	2721.33	833,051	624,948							(338,868)	624,948			
SPX_INDU_NDX/ARBGS/190524/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/25/2018	05/24/2019	05/24/2019	Expiration	1,060,028	1,060,028	6.50%	33,073	18,959							(13,453)	18,959			
SPX_INDU_NDX/ARBGS/190524/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/25/2018	05/24/2019	05/24/2019	Expiration	2,468,611	2,468,611	9.50%	93,807	44,151							(38,159)	44,151			
SPX/CS/190524/2717.07-3083.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2018	05/24/2019	05/24/2019	Expiration	320	869,541	2717.07	48,694	34,880							(21,294)	34,880			
SPX/CS/190522/2724.44-2931.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2018	05/22/2019	05/22/2019	Expiration	320	872,942	2724.44	34,219	42,240							(13,477)	42,240			
SPX/CS/190521/2733.01-2941.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/21/2018	05/21/2019	05/21/2019	Expiration	340	929,402	2733.01	36,247	44,668							(14,175)	44,668			
SPX/CS/190517/2712.97-2920.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/18/2018	05/17/2019	05/17/2019	Expiration	429	1,164,554	2712.97	45,220	62,912							(17,324)	62,912			
SPX/CS/190515/2711.45-2918.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/15/2018	05/15/2019	05/15/2019	Expiration	309	838,892	2711.45	32,885	43,163							(12,309)	43,163			
SPX/CS/190514/2730.13-2936.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/14/2018	05/14/2019	05/14/2019	Expiration	586	1,600,948	2730.13	61,316	61,150							(22,780)	61,150			

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SPX/CS/190510/2399.63-2915.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/10/2017	05/10/2019	05/10/2019	Expiration	1,916	4,597,982	2399.63	331,055		923,130						(59,479)	923,130				
SPX/CS/190510/2399.63-2987.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/10/2017	05/10/2019	05/10/2019	Expiration	1,691	4,058,521	2399.63	304,795		814,823						(54,761)	814,823				
SPX/CS/190510/2399.63-3118.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/10/2017	05/10/2019	05/10/2019	Expiration	386	927,238	2399.63	73,159		186,160						(13,144)	186,160				
SPX/AVGCS/190510/10/2723.07-3008.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/10/2018	05/10/2019	05/10/2019	Expiration	1,581	4,305,805	2723.07	138,561		82,758						(50,209)	82,758				
SPX/AVGCS/190510/10/2723.07-3022.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/10/2018	05/10/2019	05/10/2019	Expiration	396	1,079,398	2723.07	35,404		20,746						(12,829)	20,746				
SPX/AVGCS/190510/10/2723.07-3041.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/10/2018	05/10/2019	05/10/2019	Expiration	958	2,610,254	2723.07	86,060		50,169						(31,185)	50,169				
SPX/CLD/190510/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	05/10/2018	05/10/2019	05/10/2019	Expiration	1,938,542	1,938,542	3%	81,613		49,531						(29,573)	49,531				
SPX/CLD/190510/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	05/10/2018	05/10/2019	05/10/2019	Expiration	1,121,763	1,121,763	3.2%	49,470		33,149						(17,926)	33,149				
SPX/CLD/190510/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	05/10/2018	05/10/2019	05/10/2019	Expiration	3,366,839	3,366,839	4.2%	172,382		166,829						(62,464)	166,829				
SPX/CS/190510/2723.07-2839.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	05/10/2018	05/10/2019	05/10/2019	Expiration	4,554	12,401,867	2723.07	295,164		530,265						(106,956)	530,265				
SPX/CS/190510/2723.07-2961.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/10/2018	05/10/2019	05/10/2019	Expiration	20,352	55,418,771	2723.07	2,332,022		3,222,265						(845,030)	3,222,265				
SPX/CS/190510/2723.07-2968.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/10/2018	05/10/2019	05/10/2019	Expiration	840	2,287,863	2723.07	97,738		133,025						(35,416)	133,025				
SPX/CS/190510/2723.07-2988.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	05/10/2018	05/10/2019	05/10/2019	Expiration	22,108	60,200,546	2723.07	2,715,045		3,500,297						(983,822)	3,500,297				
SPX/CS/190510/2723.07-3022.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/10/2018	05/10/2019	05/10/2019	Expiration	711	1,935,957	2723.07	94,088		112,564						(34,094)	112,564				
SPX/CS/190510/2723.07-3048.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/10/2018	05/10/2019	05/10/2019	Expiration	8,677	23,629,010	2723.07	1,198,227		1,373,884						(434,189)	1,373,884				
SPX_INDU_NDX/ARBGS/190510/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/10/2018	05/10/2019	05/10/2019	Expiration	1,096,054	1,096,054	6.50%	35,074		26,891						(12,709)	26,891				
SPX_INDU_NDX/ARBGS/190510/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/10/2018	05/10/2019	05/10/2019	Expiration	1,459,674	1,459,674	9.50%	55,780		35,812						(20,205)	35,812				
SPX/CS/190510/2727.72-2935.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/11/2018	05/10/2019	05/10/2019	Expiration	229	625,507	2727.72	24,395		35,241						(8,865)	35,241				
SPX/CS/190510/2779.03-3112.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	05/10/2019	05/10/2019	Expiration	514	1,428,104	2779.03	70,834		52,606						(27,858)	52,606				
SPX/CS/190509/2697.79-2901.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/09/2018	05/09/2019	05/09/2019	Expiration	337	908,292	2697.79	35,151		58,222						(12,568)	58,222				
SPX/CS/190507/2672.63-2878.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/07/2018	05/07/2019	05/07/2019	Expiration	202	538,870	2672.63	21,285		41,597						(7,491)	41,597				
SPX/CS/190503/2663.42-2864.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/04/2018	05/03/2019	05/03/2019	Expiration	366	974,848	2663.42	37,629		73,609						(12,932)	73,609				
SPX/CS/190503/2629.73-2833.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/04/2018	05/03/2019	05/03/2019	Expiration	297	781,569	2629.73	33,508		60,419						(11,515)	60,419				

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SCHEDULE DB - PART A - SECTION 2

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SPX/CS/190628/2718.37-2927.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/29/2018	06/28/2019	06/28/2019	Expiration	419	1,139,712	2718.37	46,272	87,499							(23,071)	87,499			
SPX/CS/190627/2699.63-2899.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/27/2018	06/27/2019	06/27/2019	Expiration	310	836,075	2699.63	33,042	61,763							(16,244)	61,763			
SPX/CS/190626/2723.06-2927.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/26/2018	06/26/2019	06/26/2019	Expiration	197	536,213	2723.06	21,556	37,556							(10,537)	37,556			
SPX/CS/190625/2438.30-2962.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	06/23/2017	06/25/2019	06/25/2019	Expiration	2,069	5,045,548	2438.30	372,866	991,355							(90,360)	991,355			
SPX/CS/190625/2438.30-3036.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	06/23/2017	06/25/2019	06/25/2019	Expiration	1,887	4,600,272	2438.30	340,880	903,867							(82,609)	903,867			
SPX/CS/190625/2438.30-3169.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	06/23/2017	06/25/2019	06/25/2019	Expiration	753	1,835,175	2438.30	136,537	360,577							(33,088)	360,577			
SPX/AVGS/190625/25/2717.07-3002.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/25/2018	06/25/2019	06/25/2019	Expiration	1,855	5,039,782	2717.07	183,246	100,402							(89,064)	100,402			
SPX/AVGS/190625/25/2717.07-3015.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	06/25/2018	06/25/2019	06/25/2019	Expiration	263	715,215	2717.07	26,463	14,248							(12,862)	14,248			
SPX/AVGS/190625/25/2717.07-3032.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	06/25/2018	06/25/2019	06/25/2019	Expiration	1,244	3,380,172	2717.07	126,080	67,339							(61,279)	67,339			
SPX/CLQ/190625/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	06/25/2018	06/25/2019	06/25/2019	Expiration	3,362,302	3,362,302	3%	141,889	(68,963)							(68,963)				
SPX/CLQ/190625/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	1,382,701	1,382,701	3.2%	61,668	(29,973)							(29,973)				
SPX/CLQ/190625/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	3,173,594	3,173,594	4.2%	165,662	(80,517)							(80,517)				
SPX/CS/190625/2717.07-2832.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	704	1,913,410	2717.07	47,070	81,323							(22,878)	81,323			
SPX/CS/190625/2717.07-2839.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	239	648,731	2717.07	16,737	29,193							(8,135)	29,193			
SPX/CS/190625/2717.07-2846.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	212	576,172	2717.07	15,614	27,381							(7,589)	27,381			
SPX/CS/190625/2717.07-2926.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	568	1,543,781	2717.07	62,678	113,812							(30,463)	113,812			
SPX/CS/190625/2717.07-2954.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	20,295	55,143,163	2717.07	2,459,385	4,065,308							(1,195,344)	4,065,308			
SPX/CS/190625/2717.07-2961.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	782	2,124,763	2717.07	96,677	156,643							(46,988)	156,643			
SPX/CS/190625/2717.07-2981.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	19,855	53,946,697	2717.07	2,594,836	3,977,101							(1,261,177)	3,977,101			
SPX/CS/190625/2717.07-3015.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/25/2018	06/25/2019	06/25/2019	Expiration	483	1,313,078	2717.07	68,280	96,804							(33,186)	96,804			
SPX/CS/190625/2717.07-3043.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/25/2018	06/25/2019	06/25/2019	Expiration	14,863	40,384,357	2717.07	2,200,947	2,977,248							(1,069,734)	2,977,248			
SPX_INDJ_NDX/ARBGS/190625/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	06/25/2018	06/25/2019	06/25/2019	Expiration	1,692,283	1,692,283	6.50%	57,876	53,098							(28,130)	53,098			
SPX_INDJ_NDX/ARBGS/190625/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	06/25/2018	06/25/2019	06/25/2019	Expiration	2,509,016	2,509,016	9.50%	104,375	78,725							(50,730)	78,725			

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SPX/CS/190625/2846.07-3230.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/25/2018	06/25/2019	06/25/2019	Expiration	450	1,279,620	2846.07	65,772		32,062						(34,891)	32,062			
SPX/CS/190620/2767.32-2979.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/20/2018	06/20/2019	06/20/2019	Expiration	229	634,158	2767.32	25,557		42,821						(12,064)	42,821			
SPX/CS/190621/2754.88-2955.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/22/2018	06/21/2019	06/21/2019	Expiration	376	1,035,505	2754.88	39,981		73,515						(19,146)	73,515			
SPX/CS/190619/2762.59-2973.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/19/2018	06/19/2019	06/19/2019	Expiration	258	712,902	2762.59	28,801		42,288						(13,516)	42,288			
SPX/CS/190618/2773.75-2987.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/18/2018	06/18/2019	06/18/2019	Expiration	188	522,482	2773.75	21,004		27,125						(9,798)	27,125			
SPX/CS/190614/2782.49-2995.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/14/2018	06/14/2019	06/14/2019	Expiration	436	1,213,100	2782.49	47,554		45,555						(21,773)	45,555			
SPX/CS/190614/2779.66-2992.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/15/2018	06/14/2019	06/14/2019	Expiration	303	840,920	2779.66	33,469		32,467						(15,367)	32,467			
SPX/CS/190612/2786.85-3001.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/12/2018	06/12/2019	06/12/2019	Expiration	181	504,242	2786.85	20,069		16,825						(9,025)	16,825			
SPX/CS/190610/2431.77-2954.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/09/2017	06/10/2019	06/10/2019	Expiration	1,805	4,390,003	2431.77	320,470		821,326						(71,067)	821,326			
SPX/CS/190610/2431.77-3028.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/09/2017	06/10/2019	06/10/2019	Expiration	1,707	4,150,071	2431.77	316,650		776,437						(70,220)	776,437			
SPX/CS/190610/2431.77-3161.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/09/2017	06/10/2019	06/10/2019	Expiration	611	1,486,558	2431.77	119,668		278,120						(26,537)	278,120			
SPX/AVGCS/190610/10/2779.03-3070.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/08/2018	06/10/2019	06/10/2019	Expiration	1,350	3,752,545	2779.03	116,329		7,228						(51,666)	7,228			
SPX/AVGCS/190610/10/2779.03-3084.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/08/2018	06/10/2019	06/10/2019	Expiration	351	974,748	2779.03	30,968		1,877						(13,754)	1,877			
SPX/AVGCS/190610/10/2779.03-3102.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	06/08/2018	06/10/2019	06/10/2019	Expiration	831	2,309,756	2779.03	72,873		4,449						(32,365)	4,449			
SPX/CLQ/190610/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	06/08/2018	06/10/2019	06/10/2019	Expiration	1,828,136	1,828,136	3%	77,513		12,523						(34,426)	12,523			
SPX/CLQ/190610/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	3,662,991	3,662,991	3.2%	162,637		39,743						(72,233)	39,743			
SPX/CLQ/190610/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	2,576,621	2,576,621	4.2%	132,696		79,489						(58,935)	79,489			
SPX/CS/190610/2779.03-2897.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	1,288	3,579,729	2779.03	87,345		138,731						(38,793)	138,731			
SPX/CS/190610/2779.03-2911.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	384	1,066,534	2779.03	28,583		41,333						(12,695)	41,333			
SPX/CS/190610/2779.03-3022.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	20,724	57,592,904	2779.03	2,464,976		2,231,986						(1,094,780)	2,231,986			
SPX/CS/190610/2779.03-3029.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	854	2,372,337	2779.03	103,434		91,939						(45,939)	91,939			
SPX/CS/190610/2779.03-3049.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	21,132	58,727,845	2779.03	2,689,735		2,275,970						(1,194,603)	2,275,970			
SPX/CS/190610/2779.03-3084.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/08/2018	06/10/2019	06/10/2019	Expiration	338	939,792	2779.03	46,141		36,419						(20,493)	36,419			

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SPX/CS/190610/2779.03-3112.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTIWFZY1ONSX8D621K86	06/08/2018	06/10/2019	06/10/2019	Expiration	5,084	14,127,988	2779.03	719,256		547,524						(319,446)	547,524			
SPX_INDU_NDX/ARBCS/190610/10.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYLNBC3868	06/08/2018	06/10/2019	06/10/2019	Expiration	1,584,076	1,584,076	6.50%	48,790		5,487						(21,669)	5,487			
SPX_INDU_NDX/ARBCS/190610/10.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYLNBC3868	06/08/2018	06/10/2019	06/10/2019	Expiration	2,988,396	2,988,396	9.50%	107,043		10,387						(47,541)	10,387			
SPX/CS/190610/2793.84-3171.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRR1MVCUFXT09	07/10/2018	06/10/2019	06/10/2019	Expiration	1,589	4,439,015	2793.84	235,268		147,589						(114,048)	147,589			
SPX/CS/190605/2748.80-2956.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association 1YD0JBGJIIY9TBKCSX06	06/05/2018	06/05/2019	06/05/2019	Expiration	187	514,151	2748.80	20,206		14,468						(8,692)	14,468			
SPX/CS/190604/2746.87-2958.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRR1MVCUFXT09	06/04/2018	06/04/2019	06/04/2019	Expiration	232	638,080	2746.87	25,523		13,101						(10,908)	13,101			
SPX/CS/190531/2734.62-2940.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1YD0JBGJIIY9TBKCSX06	06/01/2018	05/31/2019	05/31/2019	Expiration	210	574,597	2734.62	22,697		3,664						(9,563)	3,664			
SPX/CS/190531/2705.27-2908.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank Wells Fargo Bank, National Association L319ZG2KFGXZ61BM/R72	05/31/2018	05/31/2019	05/31/2019	Expiration	240	648,206	2705.27	25,604		11,211						(10,758)	11,211			
SPX/CS/190731/2816.29-3033.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRR1MVCUFXT09	07/31/2018	07/31/2019	07/31/2019	Expiration	224	630,886	2816.29	25,488		36,758						(14,909)	36,758			
SPX/CS/190730/2802.60-3018.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRR1MVCUFXT09	07/30/2018	07/30/2019	07/30/2019	Expiration	224	627,544	2802.60	25,227		47,152						(14,687)	47,152			
SPX/CS/190726/2818.82-3026.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRR1MVCUFXT09	07/27/2018	07/26/2019	07/26/2019	Expiration	411	1,158,204	2818.82	44,475		85,069						(25,736)	85,069			
SPX/CS/190726/2837.44-3054.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRR1MVCUFXT09	07/27/2018	07/26/2019	07/26/2019	Expiration	183	519,252	2837.44	19,436		34,481						(11,247)	34,481			
SPX/CS/190725/2477.13-3009.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKTIBV3E584	07/25/2017	07/25/2019	07/25/2019	Expiration	2,152	5,331,072	2477.13	380,639		1,133,175						(108,148)	1,133,175			
SPX/CS/190725/2477.13-3087.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKTIBV3E584	07/25/2017	07/25/2019	07/25/2019	Expiration	1,779	4,406,283	2477.13	328,268		936,602						(93,268)	936,602			
SPX/CS/190725/2477.13-3220.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TWF7A76	07/25/2017	07/25/2019	07/25/2019	Expiration	750	1,858,484	2477.13	144,218		395,040						(40,976)	395,040			
SPX/AVGCS/190725/25/2846.07-3145.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BM/R72	07/25/2018	07/25/2019	07/25/2019	Expiration	2,483	7,066,472	2846.07	217,153								(123,741)				
SPX/AVGCS/190725/25/2846.07-3177.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-WY B4TYDEB6GMZ0031MB27	07/25/2018	07/25/2019	07/25/2019	Expiration	1,400	3,984,232	2846.07	124,308								(70,835)				
SPX/CLQ/190725/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA700JXC56	07/25/2018	07/25/2019	07/25/2019	Expiration	2,024,023	2,024,023	3%	85,819								(48,902)				
SPX/CLQ/190725/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA700JXC56	07/25/2018	07/25/2019	07/25/2019	Expiration	1,414,252	1,414,252	3.2%	62,227								(35,459)				
SPX/CLQ/190725/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA700JXC56	07/25/2018	07/25/2019	07/25/2019	Expiration	3,715,750	3,715,750	4.2%	185,788								(105,868)				
SPX/CS/190725/2846.07-2968.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYLNBC3868	07/25/2018	07/25/2019	07/25/2019	Expiration	525	1,493,374	2846.07	36,886		63,984						(21,019)	63,984			
SPX/CS/190725/2846.07-2981.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA700JXC56	07/25/2018	07/25/2019	07/25/2019	Expiration	278	790,413	2846.07	21,420		37,545						(12,206)	37,545			
SPX/CS/190725/2846.07-3065.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 876QMDQLFKA700JXC56	07/25/2018	07/25/2019	07/25/2019	Expiration	305	879,208	2846.07	34,729		48,686						(19,790)	48,686			

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/190725/2846.07-3095.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/25/2018	07/25/2019	07/25/2019	15,341	43,660,769	2846.07	1,870,864		2,417,698						(1,066,079)	2,417,698			
SPX/CS/190725/2846.07-3102.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	07/25/2018	07/25/2019	07/25/2019	517	1,471,079	2846.07	64,580		81,460						(36,800)	81,460			
SPX/CS/190725/2846.07-3123.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/25/2018	07/25/2019	07/25/2019	21,478	61,129,133	2846.07	2,808,884		3,385,002						(1,600,593)	3,385,002			
SPX/CS/190725/2846.07-3159.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	07/25/2018	07/25/2019	07/25/2019	680	1,935,209	2846.07	95,212		107,161						(54,255)	107,161			
SPX/CS/190725/2846.07-3187.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/25/2018	07/25/2019	07/25/2019	8,955	25,486,824	2846.07	1,301,612		1,411,323						(741,701)	1,411,323			
SPX_INDU_NDX/ARBOS/190725/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/25/2018	07/25/2019	07/25/2019	1,519,800	1,519,800	6.50%	47,570									(27,107)			
SPX_INDU_NDX/ARBOS/190725/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/25/2018	07/25/2019	07/25/2019	2,299,896	2,299,896	9.50%	85,326									(48,622)			
SPX/CS/190725/2874.69-3018.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTIKTBV3E584	08/24/2018	07/25/2019	07/25/2019	308	885,091	2874.69	24,871		39,712						(15,516)	39,712			
SPX/CS/190725/2874.69-3262.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLNBC3868	08/24/2018	07/25/2019	07/25/2019	276	793,836	2874.69	40,883		35,617						(25,505)	35,617			
SPX/CS/190724/2820.40-3029.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/24/2018	07/24/2019	07/24/2019	246	694,630	2820.40	27,021		49,051						(15,322)	49,051			
SPX/CS/190723/2806.98-3023.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/23/2018	07/23/2019	07/23/2019	186	522,139	2806.98	21,094		36,922						(11,902)	36,922			
SPX/CS/190719/2804.49-3005.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/19/2018	07/19/2019	07/19/2019	441	1,237,475	2804.49	47,074		75,948						(26,181)	75,948			
SPX/CS/190719/2801.83-3005.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/20/2018	07/19/2019	07/19/2019	476	1,333,495	2801.83	51,206		83,184						(28,560)	83,184			
SPX/CS/190718/2815.62-3032.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/18/2018	07/18/2019	07/18/2019	208	585,306	2815.62	23,295		37,312						(12,819)	37,312			
SPX/CS/190717/2809.55-3025.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/17/2018	07/17/2019	07/17/2019	239	670,636	2809.55	26,517		41,741						(14,518)	41,741			
SPX/CS/190716/2798.43-3013.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMUCFXT09	07/16/2018	07/16/2019	07/16/2019	240	672,935	2798.43	27,052		49,443						(14,735)	49,443			
SPX/CS/190712/2798.29-2987.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/12/2018	07/12/2019	07/12/2019	465	1,299,864	2798.29	47,510		88,110						(25,490)	88,110			
SPX/CS/190712/2801.31-3014.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YDQJBSJWY9T8IKCSX06	07/13/2018	07/12/2019	07/12/2019	622	1,743,543	2801.31	69,219		132,236						(37,242)	132,236			
SPX/CS/190710/2427.43-2949.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BMR72	07/10/2017	07/10/2019	07/10/2019	2,207	5,356,692	2427.43	393,181		1,151,694						(103,498)	1,151,694			
SPX/CS/190710/2427.43-3022.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32TWIEFA76	07/10/2017	07/10/2019	07/10/2019	2,335	5,668,482	2427.43	436,473		1,320,870						(114,893)	1,320,870			
SPX/CS/190710/2427.43-3154.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RKFY7V2DCCW37	07/10/2017	07/10/2019	07/10/2019	428	1,038,292	2427.43	83,998		241,943						(22,111)	241,943			
SPX/AVGCS/190710/10/2793.84-3088.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB69MZ0031MB27	07/10/2018	07/10/2019	07/10/2019	1,730	4,832,224	2793.84	156,564		12,358						(82,655)	12,358			
SPX/AVGCS/190710/10/2793.84-3117.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB69MZ0031MB27	07/10/2018	07/10/2019	07/10/2019	1,128	3,150,423	2793.84	103,334		8,057						(54,553)	8,057			

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)		
SPX/CLQ/190710/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	07/10/2018	07/10/2019	07/10/2019	Expiration	2,491,699	2,491,699	3%	105,648		78,540						(55,775)	78,540					
SPX/CLQ/190710/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2018	07/10/2019	07/10/2019	Expiration	1,808,709	1,808,709	3.2%	80,307		67,864						(42,397)	67,864					
SPX/CLQ/190710/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2018	07/10/2019	07/10/2019	Expiration	4,094,026	4,094,026	4.2%	207,158		255,297						(109,365)	255,297					
SPX/CS/190710/2793.84-2915.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2018	07/10/2019	07/10/2019	Expiration	1,027	2,867,908	2793.84	71,984		124,793						(38,003)	124,793					
SPX/CS/190710/2793.84-3038.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2018	07/10/2019	07/10/2019	Expiration	17,037	47,599,892	2793.84	2,081,067		3,394,370						(1,098,664)	3,394,370					
SPX/CS/190710/2793.84-3045.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2018	07/10/2019	07/10/2019	Expiration	777	2,169,635	2793.84	96,766		154,718						(51,086)	154,718					
SPX/CS/190710/2793.84-3066.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2018	07/10/2019	07/10/2019	Expiration	22,399	62,577,878	2793.84	2,934,902		4,462,457						(1,549,432)	4,462,457					
SPX/CS/190710/2793.84-3101.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2018	07/10/2019	07/10/2019	Expiration	350	978,846	2793.84	49,138		69,802						(25,942)	69,802					
SPX/CS/190710/2793.84-3129.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	07/10/2018	07/10/2019	07/10/2019	Expiration	6,620	18,496,067	2793.84	969,009		1,318,963						(511,572)	1,318,963					
SPX_INDUI_NDX/ARBCS/190710/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2018	07/10/2019	07/10/2019	Expiration	1,498,345	1,498,345	6.50%	49,296		18,367						(26,025)	18,367					
SPX_INDUI_NDX/ARBCS/190710/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	07/10/2018	07/10/2019	07/10/2019	Expiration	2,346,987	2,346,987	9.50%	92,471		28,770							(48,819)	28,770				
SPX/CS/190710/2833.28-3215.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2018	07/10/2019	07/10/2019	Expiration	307	869,216	2833.28	45,025		49,022						(26,104)	49,022					
SPX/CS/190709/2784.17-2997.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/09/2018	07/09/2019	07/09/2019	Expiration	278	774,642	2784.17	31,218		54,383						(16,394)	54,383					
SPX/CS/190705/2736.61-2946.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/05/2018	07/05/2019	07/05/2019	Expiration	190	519,509	2736.61	21,196		39,906						(10,955)	39,906					
SPX/CS/190705/2759.82-2971.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	07/06/2018	07/05/2019	07/05/2019	Expiration	251	692,608	2759.82	28,175		53,078						(14,604)	53,078					
SPX/CS/190703/2713.22-2921.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/05/2018	07/03/2019	07/03/2019	Expiration	260	705,437	2713.22	30,009		54,184						(15,428)	54,184					
SPX/CS/190830/2901.13-3124.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/30/2018	08/30/2019	08/30/2019	Expiration	173	501,370	2901.13	20,055		4,378						(13,464)	4,378					
SPX/CS/190830/2901.52-3082.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/31/2018	08/30/2019	08/30/2019	Expiration	268	778,485	2901.52	26,624		6,691						(17,924)	6,691					
SPX/CS/190830/2901.52-3126.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/31/2018	08/30/2019	08/30/2019	Expiration	215	623,949	2901.52	25,083		5,363						(16,887)	5,363					
SPX/CS/190827/2896.74-3116.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/27/2018	08/27/2019	08/27/2019	Expiration	248	717,304	2896.74	28,262								(18,631)						
SPX/CS/190823/2443.05-2968.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	08/25/2017	08/23/2019	08/23/2019	Expiration	2,447	5,978,462	2443.05	428,058		988,788						(139,089)	988,788					
SPX/CS/190823/2443.05-3046.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	08/25/2017	08/23/2019	08/23/2019	Expiration	1,886	4,608,619	2443.05	343,803		762,227						(111,712)	762,227					
SPX/CS/190823/2443.05-3175.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	08/25/2017	08/23/2019	08/23/2019	Expiration	468	1,142,477	2443.05	88,542		188,956						(28,770)	188,956					

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SPX/CS/190823/2856.98-3077.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/23/2018	08/23/2019	08/23/2019	Expiration	446	1,274,403	2856.98	51,486								(33,553)				
SPX/AVGCS/190823/25/2874.69-3176.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/24/2018	08/23/2019	08/23/2019	Expiration	1,817	5,222,128	2874.69	161,364								(105,455)				
SPX/AVGCS/190823/25/2874.69-3190.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/24/2018	08/23/2019	08/23/2019	Expiration	302	867,430	2874.69	27,064								(17,687)				
SPX/AVGCS/190823/25/2874.69-3208.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/24/2018	08/23/2019	08/23/2019	Expiration	1,504	4,324,192	2874.69	135,780								(88,735)				
SPX/CLQ/190823/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	08/24/2018	08/23/2019	08/23/2019	Expiration	2,220,907	2,220,907	3%	94,166								(61,540)				
SPX/CLQ/190823/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/24/2018	08/23/2019	08/23/2019	Expiration	2,148,167	2,148,167	3.2%	95,164								(62,192)				
SPX/CLQ/190823/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/24/2018	08/23/2019	08/23/2019	Expiration	2,859,461	2,859,461	4.2%	144,403								(94,370)				
SPX/CS/190823/2874.69-2996.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	508	1,459,910	2874.69	35,768								(23,375)				
SPX/CS/190823/2874.69-3004.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	675	1,940,760	2874.69	50,072								(32,723)				
SPX/CS/190823/2874.69-3013.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	279	803,153	2874.69	22,006								(14,382)				
SPX/CS/190823/2874.69-3097.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	205	587,939	2874.69	23,282								(15,216)				
SPX/CS/190823/2874.69-3126.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	14,586	41,929,891	2874.69	1,802,985								(1,178,289)				
SPX/CS/190823/2874.69-3133.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	731	2,101,216	2874.69	92,033								(60,146)				
SPX/CS/190823/2874.69-3154.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	21,103	60,664,771	2874.69	2,784,513								(1,819,738)				
SPX/CS/190823/2874.69-3190.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	452	1,299,702	2874.69	63,685								(41,620)				
SPX/CS/190823/2874.69-3219.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/24/2018	08/23/2019	08/23/2019	Expiration	11,524	33,126,807	2874.69	1,689,467								(1,104,102)				
SPX_INDU_NDX/ARBCS/190823/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/24/2018	08/23/2019	08/23/2019	Expiration	1,902,376	1,902,376	6.50%	59,925								(39,162)				
SPX_INDU_NDX/ARBCS/190823/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/24/2018	08/23/2019	08/23/2019	Expiration	2,994,367	2,994,367	9.50%	111,690								(72,992)				
SPX/CS/190823/2915.56-3309.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2018	08/23/2019	08/23/2019	Expiration	432	1,258,956	2915.56	66,599								(47,395)				
SPX/CS/190822/2861.82-3080.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/22/2018	08/22/2019	08/22/2019	Expiration	183	523,112	2861.82	21,134								(13,637)			11,174	
SPX/CS/190821/2862.96-3082.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/21/2018	08/21/2019	08/21/2019	Expiration	243	695,714	2862.96	27,947								(17,955)			14,938	
SPX/CS/190820/2857.05-3076.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/20/2018	08/20/2019	08/20/2019	Expiration	272	777,419	2857.05	31,719								(20,289)			11,826	
SPX/CS/190816/2840.69-3058.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/16/2018	08/16/2019	08/16/2019	Expiration	304	864,221	2840.69	34,915								(22,067)			14,600	

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SPX/CS/190816/2850.13-3068.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BM/R72	08/17/2018	08/16/2019	08/16/2019	191	543,487	2850.13	22,087		7,351						(13,999)	7,351				
SPX/CS/190815/2818.37-3034.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BM/R72	08/15/2018	08/15/2019	08/15/2019	254	714,522	2818.37	29,002		7,410						(18,147)	7,410				
SPX/CS/190814/2839.96-3058.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGZ61BM/R72	08/14/2018	08/14/2019	08/14/2019	598	1,699,413	2839.96	68,180		383						(42,470)	383				
SPX/CS/190813/2821.93-3037.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJVIY9T8XKCSX06	08/13/2018	08/13/2019	08/13/2019	180	506,543	2821.93	20,414		18,738						(12,659)	18,738				
SPX/CS/190809/2438.21-2862.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32TWEFA76	08/10/2017	08/09/2019	08/09/2019	2,671	6,512,802	2438.21	468,270		1,283,323						(142,773)	1,283,323				
SPX/CS/190809/2438.21-3036.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32TWEFA76	08/10/2017	08/09/2019	08/09/2019	1,102	2,687,207	2438.21	201,541		529,504						(61,449)	529,504				
SPX/CS/190809/2438.21-3169.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2017	08/09/2019	08/09/2019	520	1,268,801	2438.21	99,855		250,012						(30,445)	250,012				
SPX/CS/190809/2853.58-3068.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/09/2018	08/09/2019	08/09/2019	233	664,288	2853.58	26,040		15,148						(15,946)	15,148				
SPX/AVGCS/190809/10/2833.28-3130.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	08/10/2018	08/09/2019	08/09/2019	1,859	5,266,955	2833.28	161,169								(98,971)					
SPX/AVGCS/190809/10/2833.28-3144.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA70QJXC56	08/10/2018	08/09/2019	08/09/2019	218	618,547	2833.28	19,546								(12,003)					
SPX/AVGCS/190809/10/2833.28-3164.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA70QJXC56	08/10/2018	08/09/2019	08/09/2019	900	2,548,597	2833.28	81,045								(49,769)					
SPX/CLQ/190809/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA70QJXC56	08/10/2018	08/09/2019	08/09/2019	5,180,639	5,180,639	3%	220,695								(135,526)					
SPX/CLQ/190809/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA70QJXC56	08/10/2018	08/09/2019	08/09/2019	1,271,858	1,271,858	3.2%	56,343								(34,600)					
SPX/CLQ/190809/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley, Wells Fargo Bank, National Association	876QMDQLFKA70QJXC56	08/10/2018	08/09/2019	08/09/2019	3,308,575	3,308,575	4.2%	166,752		77,346						(102,400)	77,346				
SPX/CS/190809/2833.28-2853.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2018	08/09/2019	08/09/2019	371	1,052,265	2833.28	25,886		31,706						(15,896)	31,706				
SPX/CS/190809/2833.28-2868.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	08/10/2018	08/09/2019	08/09/2019	2,455	6,954,949	2833.28	187,784		209,561						(115,315)	209,561				
SPX/CS/190809/2833.28-3051.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2018	08/09/2019	08/09/2019	237	670,775	2833.28	26,496		20,211						(16,271)	20,211				
SPX/CS/190809/2833.28-3081.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2018	08/09/2019	08/09/2019	12,509	35,441,777	2833.28	1,527,541		1,067,902						(938,039)	1,067,902				
SPX/CS/190809/2833.28-3088.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2018	08/09/2019	08/09/2019	721	2,044,172	2833.28	89,944		61,593						(55,233)	61,593				
SPX/CS/190809/2833.28-3109.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2018	08/09/2019	08/09/2019	15,777	44,701,979	2833.28	2,065,231		1,346,922						(1,268,227)	1,346,922				
SPX/CS/190809/2833.28-3144.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRIVMUCUFT09	08/10/2018	08/09/2019	08/09/2019	418	1,183,988	2833.28	58,489		35,675						(35,917)	35,675				
SPX/CS/190809/2833.28-3173.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	08/10/2018	08/09/2019	08/09/2019	6,057	17,160,856	2833.28	885,500		517,076						(643,772)	517,076				
SPX_INDU_NDX/ARBGS/190809/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876QMDQLFKA70QJXC56	08/10/2018	08/09/2019	08/09/2019	1,199,220	1,199,220	6.50%	38,135		874						(23,418)	874				

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SPX_INDU_NDX/ARBCS/190809/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GQMDQLFA700JXC56	08/10/2018	08/09/2019	08/09/2019	Expiration	1,920,810	1,920,810	9.50%	73,567		1,401						(45,176)	1,401			
SPX/CS/190809/2877.13-3265.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYJLN8C3868	09/10/2018	08/09/2019	08/09/2019	Expiration	417	1,198,511	2877.13	65,319		17,296						(43,546)	17,296			
SPX/CS/190807/2858.45-3076.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank Wells Fargo Bank, National Association L319ZG2KFGZ61BM/R72	08/07/2018	08/07/2019	08/07/2019	Expiration	228	652,817	2858.45	26,015		5,831						(15,696)	5,831			
SPX/CS/190802/2840.35-3058.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	KB1H1DSPPRMVIMCJFXT09	08/03/2018	08/02/2019	08/02/2019	Expiration	273	776,826	2840.35	31,151		25,080						(18,515)	25,080			
SPX/CS/190927/2914.00-3133.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1Y0JBGJY9T8XKCSX06	09/27/2018	09/27/2019	09/27/2019	Expiration	401	1,168,525	2914.00	46,975		19,164						(35,099)	19,164			
SPX/CS/190927/2913.98-3128.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1Y0JBGJY9T8XKCSX06	09/28/2018	09/27/2019	09/27/2019	Expiration	308	898,497	2913.98	35,491		14,742						(26,593)	14,742			
SPX/CS/190925/2496.66-3033.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TWEFA76	09/25/2017	09/25/2019	09/25/2019	Expiration	2,839	7,089,225	2496.66	524,603		1,386,264						(192,890)	1,386,264			
SPX/CS/190925/2496.66-3110.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TWEFA76	09/25/2017	09/25/2019	09/25/2019	Expiration	1,650	4,118,543	2496.66	318,363		805,362						(117,058)	805,362			
SPX/CS/190925/2496.66-3245.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association Bank of America, National Association-NY E570DZIZ7FF32TWEFA76	09/25/2017	09/25/2019	09/25/2019	Expiration	467	1,164,814	2496.66	94,000		227,774						(34,563)	227,774			
SPX/AVGCS/190925/25/2915.56-3222.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GMZ0031MB27	09/25/2018	09/25/2019	09/25/2019	Expiration	2,252	6,567,234	2915.56	210,151								(154,972)				
SPX/AVGCS/190925/25/2915.56-3254.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GMZ0031MB27	09/25/2018	09/25/2019	09/25/2019	Expiration	971	2,831,995	2915.56	91,473								(67,455)				
SPX/CLQ/190925/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London) 7LTWYZY1QNSX8D621K86	09/25/2018	09/25/2019	09/25/2019	Expiration	1,820,401	1,820,401	3%	78,641								(57,992)				
SPX/CLQ/190925/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TWEFA76	09/25/2018	09/25/2019	09/25/2019	Expiration	1,603,271	1,603,271	3.2%	72,949								(53,795)				
SPX/CLQ/190925/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKT8V3E584	09/25/2018	09/25/2019	09/25/2019	Expiration	2,644,224	2,644,224	4.2%	137,500								(101,396)				
SPX/CS/190925/2915.56-3038.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank 1Y0JBGJY9T8XKCSX06	09/25/2018	09/25/2019	09/25/2019	Expiration	3,061	8,924,488	2915.56	223,112		212,157						(164,530)	212,157			
SPX/CS/190925/2915.56-3046.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYJLN8C3868	09/25/2018	09/25/2019	09/25/2019	Expiration	317	923,301	2915.56	24,283		21,949						(17,907)	21,949			
SPX/CS/190925/2915.56-3055.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYJLN8C3868	09/25/2018	09/25/2019	09/25/2019	Expiration	279	813,776	2915.56	22,704		19,345						(16,743)	19,345			
SPX/CS/190925/2915.56-3170.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TWEFA76	09/25/2018	09/25/2019	09/25/2019	Expiration	12,962	37,790,959	2915.56	1,666,581		898,384						(1,228,987)	898,384			
SPX/CS/190925/2915.56-3177.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZIZ7FF32TWEFA76	09/25/2018	09/25/2019	09/25/2019	Expiration	338	986,604	2915.56	44,299		23,454						(32,667)	23,454			
SPX/CS/190925/2915.56-3199.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYJLN8C3868	09/25/2018	09/25/2019	09/25/2019	Expiration	18,441	53,766,309	2915.56	2,537,770		1,278,157						(1,871,428)	1,278,157			
SPX/CS/190925/2915.56-3236.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GMZ0031MB27	09/25/2018	09/25/2019	09/25/2019	Expiration	828	2,414,873	2915.56	121,951		57,407						(89,930)	57,407			
SPX/CS/190925/2915.56-3265.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIIPLTIKT8V3E584	09/25/2018	09/25/2019	09/25/2019	Expiration	7,656	22,320,485	2915.56	1,174,058		530,613						(865,785)	530,613			
SPX_INDU_NDX/ARBCS/190925/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYJYJLN8C3868	09/25/2018	09/25/2019	09/25/2019	Expiration	1,566,230	1,566,230	6.50%	50,589								(37,306)				

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SPX_INDU_NDX/APBCS/190925/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/25/2018	09/25/2019	09/25/2019	Expiration	2,542,703	2,542,703	9.50%	98,403								(72,565)				
SPX/CS/190925/2705.57-3070.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	09/25/2019	09/25/2019	Expiration	2,020	5,465,229	2705.57	318,623		564,184						(258,026)		564,184		
SPX/CS/190924/2919.37-3120.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/24/2018	09/24/2019	09/24/2019	Expiration	319	930,006	2919.37	34,968		15,046						(25,689)		15,046		
SPX/CS/190920/2930.75-3156.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/20/2018	09/20/2019	09/20/2019	Expiration	207	605,622	2930.75	24,528		12,671						(17,845)		12,671		
SPX/CS/190920/2929.67-3148.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/21/2018	09/20/2019	09/20/2019	Expiration	198	578,741	2929.67	23,092		12,327						(16,847)		12,327		
SPX/CS/190919/2907.95-3129.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	09/19/2018	09/19/2019	09/19/2019	Expiration	220	639,384	2907.95	25,997		21,732						(18,736)		21,732		
SPX/CS/190917/2888.80-3111.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/17/2018	09/17/2019	09/17/2019	Expiration	246	710,556	2888.80	28,991		28,754						(20,731)		28,754		
SPX/CS/190913/2904.98-3127.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/14/2018	09/13/2019	09/13/2019	Expiration	488	1,417,229	2904.98	57,114		49,962						(40,543)		49,962		
SPX/CS/190910/2461.43-2990.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/08/2017	09/10/2019	09/10/2019	Expiration	1,913	4,708,406	2461.43	344,655		990,792						(119,525)		990,792		
SPX/CS/190910/2461.43-3065.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/08/2017	09/10/2019	09/10/2019	Expiration	1,763	4,338,789	2461.43	331,050		913,014						(114,807)		913,014		
SPX/CS/190910/2461.43-3199.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	09/08/2017	09/10/2019	09/10/2019	Expiration	608	1,496,826	2461.43	119,147		314,978						(41,320)		314,978		
SPX/AVGCS/190910/10/2877.13-3179.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	09/10/2018	09/10/2019	09/10/2019	Expiration	2,383	6,856,469	2877.13	227,566								(158,279)				
SPX/AVGCS/190910/10/2877.13-3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	09/10/2018	09/10/2019	09/10/2019	Expiration	285	821,062	2877.13	27,834								(19,359)				
SPX/AVGCS/190910/10/2877.13-3211.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	09/10/2018	09/10/2019	09/10/2019	Expiration	1,055	3,036,222	2877.13	102,533								(71,315)				
SPX/CLQ/190910/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	1,925,411	1,925,411	3%	83,563								(58,121)				
SPX/CLQ/190910/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	1,552,472	1,552,472	3.2%	70,327		6,015						(48,915)		6,015		
SPX/CLQ/190910/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	4,407,766	4,407,766	4.2%	228,322		126,554						(158,805)		126,554		
SPX/CS/190910/2877.13-2999.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2018	09/10/2019	09/10/2019	Expiration	410	1,178,299	2877.13	29,399		41,880						(20,448)		41,880		
SPX/CS/190910/2877.13-3013.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	2,676	7,699,227	2877.13	209,419		273,649						(145,657)		273,649		
SPX/CS/190910/2877.13-3128.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	14,944	42,996,258	2877.13	1,896,135		1,528,189						(1,318,820)		1,528,189		
SPX/CS/190910/2877.13-3136.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	715	2,058,191	2877.13	92,413		73,153						(64,276)		73,153		
SPX/CS/190910/2877.13-3157.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	22,360	64,332,718	2877.13	3,042,938		2,286,537						(2,116,457)		2,286,537		
SPX/CS/190910/2877.13-3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	508	1,462,684	2877.13	74,889		51,987						(52,088)		51,987		

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SPX/CS/190910/2877.13-3222.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2018	09/10/2019	09/10/2019	Expiration	6,016	17,308,232	2877.13	920,798		615,175						(640,443)	615,175			
SPX_INDU_NDX/ARBCS/190910/10.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2018	09/10/2019	09/10/2019	Expiration	1,987,791	1,987,791	6.50%	64,404								(44,795)				
SPX_INDU_NDX/ARBCS/190910/10.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	09/10/2018	09/10/2019	09/10/2019	Expiration	2,663,610	2,663,610	9.50%	104,414								(72,623)				
SPX/CS/190910/2785.68-3161.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	09/10/2019	09/10/2019	Expiration	634	1,766,333	2785.68	99,974		122,827						(75,895)	122,827			
SPX/CS/190906/2871.68-3085.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/07/2018	09/06/2019	09/06/2019	Expiration	451	1,294,061	2871.68	51,504		48,231						(35,545)	48,231			
SPX/CS/190905/2888.60-3101.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	09/05/2018	09/05/2019	09/05/2019	Expiration	301	868,282	2888.60	33,846		26,272						(23,068)	26,272			
SPX/CS/190904/2896.72-3105.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/04/2018	09/04/2019	09/04/2019	Expiration	377	1,092,436	2896.72	41,731		15,485						(28,326)	15,485			
SPX/CS/191031/2711.74-2921.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/31/2018	10/31/2019	10/31/2019	Expiration	308	836,371	2711.74	34,124		64,597						(28,516)	64,597			
SPX/CS/191030/2682.63-2889.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/30/2018	10/30/2019	10/30/2019	Expiration	231	620,355	2682.63	25,435		47,940						(21,184)	47,940			
SPX/CS/191029/2641.25-2844.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/29/2018	10/29/2019	10/29/2019	Expiration	252	666,101	2641.25	27,543		51,313						(22,940)	51,313			
SPX/CS/191025/2557.15-3106.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2017	10/25/2019	10/25/2019	Expiration	2,182	5,580,719	2557.15	416,880		1,015,688						(170,700)	1,015,688			
SPX/CS/191025/2557.15-3184.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2017	10/25/2019	10/25/2019	Expiration	1,741	4,451,405	2557.15	348,990		810,153						(142,901)	810,153			
SPX/CS/191025/2557.15-3324.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2017	10/25/2019	10/25/2019	Expiration	607	1,551,400	2557.15	128,301		282,354						(52,535)	282,354			
SPX/AVGCS/191025/25/2705.57-2989.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/25/2018	10/25/2019	10/25/2019	Expiration	1,749	4,732,764	2705.57	188,364		190,067						(155,559)	190,067			
SPX/AVGCS/191025/25/2705.57-3003.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/25/2018	10/25/2019	10/25/2019	Expiration	208	562,973	2705.57	23,026		22,609						(19,016)	22,609			
SPX/AVGCS/191025/25/2705.57-3019.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/25/2018	10/25/2019	10/25/2019	Expiration	1,129	3,054,224	2705.57	125,529		122,657						(103,667)	122,657			
SPX/CLQ/191025/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	10/25/2018	10/25/2019	10/25/2019	Expiration	1,119,723	1,119,723	3%	47,028								(38,838)				
SPX/CLQ/191025/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	1,316,392	1,316,392	3.2%	59,238								(48,921)				
SPX/CLQ/191025/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	3,207,887	3,207,887	4.2%	174,830		74,054						(144,382)	74,054			
SPX/CS/191025/2705.57-2820.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	712	1,927,058	2705.57	46,635		81,902						(38,513)	81,902			
SPX/CS/191025/2705.57-2834.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/25/2018	10/25/2019	10/25/2019	Expiration	8,008	21,667,118	2705.57	580,679		1,034,357						(479,549)	1,034,357			
SPX/CS/191025/2705.57-2915.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2018	10/25/2019	10/25/2019	Expiration	214	578,409	2705.57	23,599		44,826						(19,489)	44,826			
SPX/CS/191025/2705.57-2942.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	15,820	42,801,524	2705.57	1,913,228		3,745,017						(1,580,025)	3,745,017			

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SPX/CS/191025/2705.57-2949.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	541	1,463,545	2705.57	66,738	131,718							(55,115)	131,718			
SPX/CS/191025/2705.57-2969.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	10/25/2018	10/25/2019	10/25/2019	Expiration	24,001	64,936,448	2705.57	3,149,418	6,331,230							(2,600,924)	6,331,230			
SPX/CS/191025/2705.57-3003.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	517	1,399,641	2705.57	73,761	153,959							(60,915)	153,959			
SPX/CS/191025/2705.57-3030.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	25,613	69,298,107	2705.57	3,852,975	8,118,849							(3,181,951)	8,118,849			
SPX_INDU_NDX/ARBCS/191025/25.0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	1,652,037	1,652,037	6.50%	56,830	62,053							(46,933)	62,053			
SPX_INDU_NDX/ARBCS/191025/25.0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2018	10/25/2019	10/25/2019	Expiration	2,086,524	2,086,524	9.50%	90,764	78,373							(74,957)	78,373			
SPX/CS/191025/2658.69-2859.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/26/2018	10/25/2019	10/25/2019	Expiration	269	715,612	2658.69	29,054	54,028							(24,143)	54,028			
SPX/CS/191025/2632.56-2987.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/23/2018	10/25/2019	10/25/2019	Expiration	627	1,650,363	2632.56	96,546	222,802							(86,538)	222,802			
SPX/CS/191025/2632.56-2948.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	10/25/2019	10/25/2019	Expiration	663	1,746,279	2632.56	95,521	209,555							(85,620)	209,555			
SPX/CS/191024/2656.10-2845.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/24/2018	10/24/2019	10/24/2019	Expiration	344	913,408	2656.10	35,349	64,961							(28,931)	64,961			
SPX/CS/191023/2740.69-2951.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/23/2018	10/23/2019	10/23/2019	Expiration	340	931,334	2740.69	38,650	71,735							(31,525)	71,735			
SPX/CS/191022/2755.88-2967.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/22/2018	10/22/2019	10/22/2019	Expiration	286	787,882	2755.88	32,697	60,503							(26,578)	60,503			
SPX/CS/191021/2767.78-2980.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/19/2018	10/21/2019	10/21/2019	Expiration	189	523,431	2767.78	21,618	40,280							(17,512)	40,280			
SPX/CS/191018/2767.78-2980.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/19/2018	10/18/2019	10/18/2019	Expiration	481	1,331,006	2767.78	54,704	102,238							(44,226)	102,238			
SPX/CS/191016/2809.92-3024.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/16/2018	10/16/2019	10/16/2019	Expiration	254	714,712	2809.92	29,232	45,725							(23,271)	45,725			
SPX/CS/191015/2750.79-2957.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/15/2018	10/15/2019	10/15/2019	Expiration	390	1,074,086	2750.79	43,715	80,576							(34,679)	80,576			
SPX/CS/191014/2767.13-2976.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/12/2018	10/14/2019	10/14/2019	Expiration	276	762,485	2767.13	31,414	54,807							(24,833)	54,807			
SPX/CS/191011/2728.37-2935.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/11/2018	10/11/2019	10/11/2019	Expiration	244	664,449	2728.37	27,708	50,407							(21,792)	50,407			
SPX/CS/191011/2767.13-2976.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	10/12/2018	10/11/2019	10/11/2019	Expiration	291	806,396	2767.13	33,143	59,199							(26,141)	59,199			
SPX/CS/191010/2550.64-3099.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	10/10/2017	10/10/2019	10/10/2019	Expiration	1,800	4,590,307	2550.64	336,929	697,354							(130,923)	697,354			
SPX/CS/191010/2550.64-3176.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	10/10/2017	10/10/2019	10/10/2019	Expiration	1,479	3,771,580	2550.64	288,149	572,974							(111,969)	572,974			
SPX/CS/191010/2550.64-3315.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	10/10/2017	10/10/2019	10/10/2019	Expiration	321	819,215	2550.64	65,210	124,454							(25,339)	124,454			
SPX/AVGCS/191010/10/2785.68-3078.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	10/10/2018	10/10/2019	10/10/2019	Expiration	2,328	6,486,118	2785.68	240,635	101,622							(187,534)	101,622			

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SPX/AVGCS/191010/10/2785.68-3108.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	1,240	3,454,416	2785.68	130,577	54,123						(101,762)	54,123			
SPX/CLQ/191010/10/3	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/2019	10/10/2019	Expiration	2,191,342	2,191,342	3%	97,734	34,647						(76,167)	34,647			
SPX/CLQ/191010/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/2019	10/10/2019	Expiration	2,079,217	2,079,217	3.2%	96,892	45,349						(75,510)	45,349			
SPX/CLQ/191010/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/2019	10/10/2019	Expiration	2,435,042	2,435,042	4.2%	132,223	113,591						(103,045)	113,591			
SPX/CS/191010/2785.68-2904.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	864	1,849,469	2785.68	46,422	78,602						(36,178)	78,602			
SPX/CS/191010/2785.68-2911.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	826	1,187,113	2785.68	31,340	53,422						(24,424)	53,422			
SPX/CS/191010/2785.68-2918.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	244	678,552	2785.68	18,796	32,231						(14,648)	32,231			
SPX/CS/191010/2785.68-3000.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	324	901,851	2785.68	37,246	49,355						(29,027)	49,355			
SPX/CS/191010/2785.68-3029.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	12,926	36,008,929	2785.68	1,631,204	1,970,636						(1,271,246)	1,970,636			
SPX/CS/191010/2785.68-3036.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	404	1,126,686	2785.68	52,053	61,659						(40,566)	61,659			
SPX/CS/191010/2785.68-3057.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	26,561	73,991,115	2785.68	3,610,766	4,049,261						(2,813,977)	4,049,261			
SPX/CS/191010/2785.68-3092.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/2019	10/10/2019	Expiration	541	1,506,152	2785.68	79,073	82,426						(61,624)	82,426			
SPX/CS/191010/2785.68-3120.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/2019	10/10/2019	Expiration	6,671	18,583,028	2785.68	1,023,925	1,016,981						(797,975)	1,016,981			
SPX_INDJ_NDX/ARBCS/191010/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/2019	10/10/2019	Expiration	1,035,199	1,035,199	6.50%	34,783	28,223						(27,107)	28,223			
SPX_INDJ_NDX/ARBCS/191010/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019	10/10/2019	Expiration	3,889,342	3,889,342	9.50%	161,408	106,035						(125,790)	106,035			
SPX/CS/191010/2781.01-3156.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRM1MUCUFXT09	11/09/2018	10/10/2019	10/10/2019	Expiration	1,380	3,837,622	2781.01	218,744	216,816						(187,208)	216,816			
SPX/CS/191009/2880.34-3100.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRM1MUCUFXT09	10/09/2018	10/09/2019	10/09/2019	Expiration	208	599,800	2880.34	24,772	8,134						(19,236)	8,134			
SPX/CS/191004/2885.57-3107.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRRM1MUCUFXT09	10/05/2018	10/04/2019	10/04/2019	Expiration	323	931,658	2885.57	38,571	21,451						(29,745)	21,451			
SPX/CS/191008/2884.43-3106.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJW9Y9T8KCSX06	10/08/2018	10/08/2019	10/08/2019	Expiration	399	574,405	2884.43	24,010	1,719						(18,578)	1,719			
SPX/CS/200225/2747.30-3337.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7L7WZFY1QNSX8D621K86	02/23/2018	02/25/2020	10/23/2019	Sale	1,657	4,551,215	2747.30	381,437	381,437						(219,937)	381,437			
SPX/CS/200225/2747.30-3421.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7L7WZFY1QNSX8D621K86	02/23/2018	02/25/2020	10/23/2019	Sale	1,263	3,470,034	2747.30	307,931	307,931						(177,553)	307,931			
SPX/CS/200225/2747.30-3571.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7L7WZFY1QNSX8D621K86	02/23/2018	02/25/2020	10/23/2019	Sale	576	1,581,408	2747.30	149,949	149,949						(86,461)	149,949			
SPX/CS/200424/2639.40-3431.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7L7WZFY1QNSX8D621K86	04/25/2018	04/24/2020	10/23/2019	Sale	412	1,086,955	2639.40	103,696	103,696						(68,407)	103,696			

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/200508/2723.07-3308.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/10/2018	05/08/2020	10/23/2019	Sale	1,526	4,154,582	2723.07	340,717	340,717							(232,394)	340,717			
SPX/CS/200508/2723.07-3390.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	05/10/2018	05/08/2020	10/23/2019	Sale	1,408	3,835,037	2723.07	331,002	331,002							(225,767)	331,002			
SPX/CS/200610/2779.03-3376.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	06/08/2018	06/10/2020	10/23/2019	Sale	1,408	3,913,616	2779.03	324,830	324,830							(234,801)	324,830			
SPX/CS/200710/2793.84-3394.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	07/10/2018	07/10/2020	10/23/2019	Sale	1,750	4,889,082	2793.84	411,172	411,172							(314,382)	411,172			
SPX/CS/200710/2793.84-3480.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	07/10/2018	07/10/2020	10/23/2019	Sale	1,639	4,579,182	2793.84	405,074	405,074							(309,730)	405,074			
SPX/CS/191129/2737.76-2946.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/29/2018	11/29/2019	11/29/2019	Expiration	225	616,482	2737.76	24,351	47,051							(22,436)	47,051			
SPX/CS/191129/2760.17-2968.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/30/2018	11/29/2019	11/29/2019	Expiration	220	607,854	2760.17	23,706	45,817							(21,903)	45,817			
SPX/CS/191126/2673.45-2878.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/26/2018	11/26/2019	11/26/2019	Expiration	224	599,175	2673.45	23,667	45,851							(21,486)	45,851			
SPX/CS/191126/2682.17-2887.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/27/2018	11/26/2019	11/26/2019	Expiration	223	599,175	2682.17	23,787	45,849							(21,655)	45,849			
SPX/CS/191125/2602.42-3161.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/24/2017	11/25/2019	11/25/2019	Expiration	2,340	6,090,347	2602.42	467,130	1,243,194							(211,088)	1,243,194			
SPX/CS/191125/2602.42-3240.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/24/2017	11/25/2019	11/25/2019	Expiration	1,955	5,088,017	2602.42	409,585	1,038,593							(185,085)	1,038,593			
SPX/CS/191125/2602.42-3382.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/24/2017	11/25/2019	11/25/2019	Expiration	381	991,438	2602.42	83,182	202,378							(37,588)	202,378			
SPX/AVGCS/191125/25/2632.56-2908.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/23/2018	11/25/2019	11/25/2019	Expiration	2,129	5,603,691	2632.56	230,312	475,577							(208,439)	475,577			
SPX/AVGCS/191125/25/2632.56-2922.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/23/2018	11/25/2019	11/25/2019	Expiration	190	500,085	2632.56	21,104	42,442							(19,100)	42,442			
SPX/AVGCS/191125/25/2632.56-2942.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	11/23/2018	11/25/2019	11/25/2019	Expiration	927	2,439,397	2632.56	104,650	207,028							(94,711)	207,028			
SPX/CLQ/191125/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/23/2018	11/25/2019	11/25/2019	Expiration	2,646,089	2,646,089	3%	107,960	78,738							(97,707)	78,738			
SPX/CLQ/191125/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/23/2018	11/25/2019	11/25/2019	Expiration	1,259,347	1,259,347	3.2%	54,908	52,586							(49,693)	52,586			
SPX/CLQ/191125/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/23/2018	11/25/2019	11/25/2019	Expiration	2,496,077	2,496,077	4.2%	131,793	216,719							(119,276)	216,719			
SPX/CS/191125/2632.56-2746.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	11/23/2018	11/25/2019	11/25/2019	Expiration	487	1,281,019	2632.56	30,744	55,259							(27,825)	55,259			
SPX/CS/191125/2632.56-2759.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/23/2018	11/25/2019	11/25/2019	Expiration	304	798,998	2632.56	21,341	38,676							(19,314)	38,676			
SPX/CS/191125/2632.56-2862.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/23/2018	11/25/2019	11/25/2019	Expiration	16,652	43,837,952	2632.56	1,920,102	3,835,671							(1,737,746)	3,835,671			
SPX/CS/191125/2632.56-2869.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/23/2018	11/25/2019	11/25/2019	Expiration	632	1,663,627	2632.56	74,547	149,726							(67,467)	149,726			
SPX/CS/191125/2632.56-2889.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	11/23/2018	11/25/2019	11/25/2019	Expiration	29,269	77,051,998	2632.56	3,675,380	7,512,435							(3,326,322)	7,512,435			

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPX/CS/191125/2632.56-2922.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GQMDQLFKA700JXC56	11/23/2018	11/25/2019	Expiration	580	1,526,478	2632.56	79,301	167,912							(71,769)	167,912				
SPX/CS/191125/2632.56-2948.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCI37	11/23/2018	11/25/2019	Expiration	5,685	14,966,314	2632.56	826,141	1,798,646							(747,680)	1,798,646				
SPX_INDU_NDX/ARBCS/191125/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLN8C3868	11/23/2018	11/25/2019	Expiration	3,208,551	3,208,551	6.50%	111,658	208,556								(101,053)	208,556			
SPX_INDU_NDX/ARBCS/191125/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYJLN8C3868	11/23/2018	11/25/2019	Expiration	2,003,695	2,003,695	9.50%	88,764	190,351								(80,334)	190,351			
SPX/CS/191125/2351.10-2668.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8XKCSX06	12/24/2018	11/25/2019	Expiration	552	1,298,026	2351.10	73,858	175,234								(72,957)	175,234			
SPX/CS/191122/2649.93-2853.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8XKCSX06	11/21/2018	11/22/2019	Expiration	311	823,596	2649.93	33,356	63,328								(30,076)	63,328			
SPX/CS/191122/2632.56-2833.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GQMDQLFKA700JXC56	11/23/2018	11/22/2019	Expiration	232	609,868	2632.56	23,998	46,657								(21,700)	46,657			
SPX/CS/191119/2690.73-2897.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPRFIMVUCFXT09	11/19/2018	11/19/2019	Expiration	347	933,773	2690.73	38,658	71,878								(34,339)	71,878			
SPX/CS/191115/2730.20-2939.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPRFIMVUCFXT09	11/15/2018	11/15/2019	Expiration	418	1,139,980	2730.20	46,967	87,496								(41,426)	87,496			
SPX/CS/191114/2701.58-2908.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8XKCSX06	11/14/2018	11/14/2019	Expiration	327	883,747	2701.58	36,410	67,544								(31,834)	67,544			
SPX/CS/191112/2726.22-2936.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	K81H1DSPRFIMVUCFXT09	11/12/2018	11/12/2019	Expiration	320	871,917	2726.22	36,185	67,164								(31,434)	67,164			
SPX/CS/191108/2582.30-3137.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	11/10/2017	11/08/2019	Expiration	2,239	5,780,743	2582.30	445,117	1,143,433								(191,388)	1,143,433			
SPX/CS/191108/2582.30-3215.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	11/10/2017	11/08/2019	Expiration	1,488	3,842,625	2582.30	308,563	760,073								(132,673)	760,073			
SPX/CS/191108/2582.30-3356.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	11/10/2017	11/08/2019	Expiration	445	1,150,324	2582.30	96,627	227,535								(41,547)	227,535			
SPX/CS/191108/2806.83-3021.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8XKCSX06	11/08/2018	11/08/2019	Expiration	214	600,512	2806.83	24,321	45,979								(21,032)	45,979			
SPX/AVGCS/191108/10/2781.01-3073.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTWIFY1CNSX8D621K86	11/09/2018	11/08/2019	Expiration	2,199	6,116,174	2781.01	223,240	163,451								(193,601)	163,451			
SPX/AVGCS/191108/10/2781.01-3104.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTWIFY1CNSX8D621K86	11/09/2018	11/08/2019	Expiration	831	2,311,847	2781.01	86,694	61,783								(75,184)	61,783			
SPX/CLQ/191108/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTWIFY1CNSX8D621K86	11/09/2018	11/08/2019	Expiration	1,333,870	1,333,870	3%	58,424	63,342								(50,667)	63,342			
SPX/CLQ/191108/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTWIFY1CNSX8D621K86	11/09/2018	11/08/2019	Expiration	1,336,398	1,336,398	3.2%	62,410	74,153								(54,124)	74,153			
SPX/CLQ/191108/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DCI37	11/09/2018	11/08/2019	Expiration	3,643,369	3,643,369	4.2%	199,657	329,087								(173,149)	329,087			
SPX/CS/191108/2781.01-2899.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	11/09/2018	11/08/2019	Expiration	602	1,674,286	2781.01	41,020	71,155								(35,574)	71,155			
SPX/CS/191108/2781.01-2906.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	11/09/2018	11/08/2019	Expiration	224	624,301	2781.01	16,107	28,095								(13,968)	28,095			
SPX/CS/191108/2781.01-2919.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	11/09/2018	11/08/2019	Expiration	377	1,049,290	2781.01	29,580	52,279								(25,661)	52,279			

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/191108/2781.01-3024.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32TNEFA76	11/09/2018	11/08/2019	Expiration	19,184	53,350,790	2781.01	2,368,775	4,663,813							(2,054,277)	4,663,813			
SPX/CS/191108/2781.01-3031.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	11/09/2018	11/08/2019	Expiration	524	1,458,218	2781.01	66,203	131,239							(57,413)	131,239			
SPX/CS/191108/2781.01-3052.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32TNEFA76	11/09/2018	11/08/2019	Expiration	32,381	90,051,357	2781.01	4,322,465	8,780,057							(3,748,579)	8,780,057			
SPX/CS/191108/2781.01-3086.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	11/09/2018	11/08/2019	Expiration	637	1,770,981	2781.01	92,091	194,807							(79,864)	194,807			
SPX/CS/191108/2781.01-3114.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Deutsche Bank (London)	7LTIWFZY1ONSX8D621K86	11/09/2018	11/08/2019	Expiration	9,212	25,619,797	2781.01	1,402,684	2,874,916							(1,216,452)	2,874,916			
SPX/CS/191108/2781.01-3156.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	11/09/2018	11/08/2019	Expiration	458	1,274,618	2781.01	74,183	143,031							(64,334)	143,031			
SPX_INDU_NDX/ARBCS/191108/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYJYLNB8C3868	11/09/2018	11/08/2019	Expiration	1,727,750	1,727,750	6.50%	57,880	62,595							(50,195)	62,595			
SPX_INDU_NDX/ARBCS/191108/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGJMYJYLNB8C3868	11/09/2018	11/08/2019	Expiration	3,027,153	3,027,153	9.50%	127,140	109,672							(110,260)	109,672			
SPX/CS/191108/2637.72-2993.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBUI1	12/10/2018	11/08/2019	Expiration	821	2,165,114	2637.72	124,711	292,289							(117,442)	292,289			
SPX/CS/191108/2637.72-2954.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBUI1	12/10/2018	11/08/2019	Expiration	1,596	4,209,985	2637.72	226,076	505,204							(212,900)	505,204			
SPX/CS/191106/2755.45-2967.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	11/06/2018	11/06/2019	Expiration	254	699,117	2755.45	28,734	53,873							(24,480)	53,873			
SPX/CS/191105/2738.31-2948.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	11/05/2018	11/05/2019	Expiration	220	602,301	2738.31	24,514	46,324							(20,816)	46,324			
SPX/CS/191231/2506.85-2695.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJY9T8XKCSX06	12/31/2018	12/31/2019	Expiration	297	743,590	2506.85	27,736	55,961							(27,891)	55,961			
SPX/CS/191227/2488.83-2676.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	12/27/2018	12/27/2019	Expiration	395	982,939	2488.83	36,664	74,134							(36,664)	74,134			
SPX/CS/191227/2485.74-2677.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJY9T8XKCSX06	12/28/2018	12/27/2019	Expiration	447	1,112,196	2485.74	42,263	85,813							(42,383)	85,813			
SPX/CS/191226/2467.70-2657.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJY9T8XKCSX06	12/26/2018	12/26/2019	Expiration	254	626,585	2467.70	23,810	48,244							(23,611)	48,244			
SPX/CS/191224/2683.34-3260.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJPS170UK5573	12/22/2017	12/24/2019	Expiration	2,141	5,745,183	2683.34	459,615	1,156,256							(226,282)	1,156,256			
SPX/CS/191224/2683.34-3342.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	12/22/2017	12/24/2019	Expiration	1,374	3,686,036	2683.34	309,627	741,839							(152,438)	741,839			
SPX/CS/191224/2683.34-3488.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFVIMCJFXT09	12/22/2017	12/24/2019	Expiration	515	1,381,889	2683.34	120,777	278,114							(59,462)	278,114			
SPX/AVGCS/191224/25/2351.10-2598.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJY9T8XKCSX06	12/24/2018	12/24/2019	Expiration	2,079	4,887,852	2351.10	206,267	514,627							(203,956)	514,627			
SPX/AVGCS/191224/25/2351.10-2621.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1YD0JBGJY9T8XKCSX06	12/24/2018	12/24/2019	Expiration	1,130	2,656,202	2351.10	117,935	305,625							(116,614)	305,625			
SPX/AVGCS/191224/25/2351.10-2668.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GQZ0031MB27	12/24/2018	12/24/2019	Expiration	296	695,744	2351.10	33,744	93,935							(33,366)	93,935			
SPX/CLQ/191224/25/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32TNEFA76	12/24/2018	12/24/2019	Expiration	1,373,787	1,373,787	3%	49,182	227,099							(48,631)	227,099			

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPX/CLQ/191224/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E5700ZIZ7FF32TIEFA76	12/24/2018	12/24/2019	Expiration	1,332,896	1,332,896	3.2%	50,783		236,335						(50,214)	236,335				
SPX/CLQ/191224/25/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E5700ZIZ7FF32TIEFA76	12/24/2018	12/24/2019	Expiration	2,592,831	2,592,831	4.2%	123,419		576,584						(122,036)	576,584				
SPX/CS/191224/2351.10-2452.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/24/2018	12/24/2019	Expiration	848	1,993,114	235.10	45,642		85,884						(45,131)	85,884				
SPX/CS/191224/2351.10-2464.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/24/2018	12/24/2019	Expiration	383	899,713	235.10	22,853		43,399						(22,597)	43,399				
SPX/CS/191224/2351.10-2533.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GMZ0031MB27	12/24/2018	12/24/2019	Expiration	218	512,482	235.10	19,679		39,717						(19,458)	39,717				
SPX/CS/191224/2351.10-2556.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/24/2018	12/24/2019	Expiration	17,538	41,233,318	235.10	1,719,429		3,607,543						(1,700,164)	3,607,543				
SPX/CS/191224/2351.10-2562.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/24/2018	12/24/2019	Expiration	565	1,327,377	235.10	57,077		119,464						(56,438)	119,464				
SPX/CS/191224/2351.10-2580.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/24/2018	12/24/2019	Expiration	35,417	83,269,885	235.10	3,780,453		8,118,734						(3,738,095)	8,122,385				
SPX/CS/191224/2351.10-2608.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/24/2018	12/24/2019	Expiration	711	1,671,167	235.10	83,558		183,828						(82,622)	183,828				
SPX/CS/191224/2351.10-2633.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/24/2018	12/24/2019	Expiration	11,314	26,600,739	235.10	1,404,519		3,192,066						(1,388,782)	3,192,066				
SPX/CS/191224/2351.10-2668.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley Bank of America, National Association-NY	876QMDQLFKA70QJXC56	12/24/2018	12/24/2019	Expiration	224	525,684	235.10	30,279		70,968						(29,940)	70,968				
SPX_INDU_NDX/ARBCS/191224/25/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley Bank of America, National Association-NY	876QMDQLFKA70QJXC56	12/24/2018	12/24/2019	Expiration	1,720,388	1,720,388	6.50%	58,321		111,825						(57,668)	111,825				
SPX_INDU_NDX/ARBCS/191224/25/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley Wells Fargo Bank, National Association	876QMDQLFKA70QJXC56	12/24/2018	12/24/2019	Expiration	3,589,389	3,589,389	9.50%	154,703		340,992						(152,969)	340,992				
SPX/CS/191224/2664.76-3024.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPRIMVUCUFT09	01/25/2019	12/24/2019	Expiration	711	1,895,813	2664.76			104,649						(104,649)	255,933				
SPX/CS/191220/2467.42-2657.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank Wells Fargo Bank, National Association	1Y0JBGJJIY9T8KCSX06	12/20/2018	12/20/2019	Expiration	217	536,101	2467.42	20,533		41,297						(20,129)	41,297				
SPX/CS/191220/2416.62-2599.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPRIMVUCUFT09	12/21/2018	12/20/2019	Expiration	223	538,638	2416.62	20,361		40,682						(20,073)	40,682				
SPX/CS/191219/2506.96-2699.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPRIMVUCUFT09	12/19/2018	12/19/2019	Expiration	205	514,729	2506.96	19,817		39,600						(19,264)	39,600				
SPX/CS/191217/2545.94-2742.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPPRIMVUCUFT09	12/17/2018	12/17/2019	Expiration	240	611,355	2545.94	23,904		47,142						(23,103)	47,142				
SPX/CS/191213/2650.54-2853.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/13/2018	12/13/2019	Expiration	214	566,146	2650.54	22,080		43,290						(21,211)	43,290				
SPX/CS/191213/2599.95-2799.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKMJYYJLNB8C3868	12/14/2018	12/13/2019	Expiration	459	1,194,449	2599.95	46,225		91,588						(44,532)	91,588				
SPX/CS/191211/2636.78-2840.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/11/2018	12/11/2019	Expiration	271	715,863	2636.78	28,420		55,436						(26,991)	55,436				
SPX/CS/191210/2651.50-3221.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/08/2017	12/10/2019	Expiration	2,191	5,810,356	2651.50	453,789		1,054,082						(214,254)	1,054,082				
SPX/CS/191210/2651.50-3301.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	1Y0JBGJJIY9T8KCSX06	12/08/2017	12/10/2019	Expiration	1,536	4,072,221	2651.50	331,072		738,759						(156,314)	738,759				

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
SPX/CS/191210/2651.50-3445.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/08/2017	12/10/2019	12/10/2019	Expiration	291	772,787	2651.50	65,764	140,195							(31,050)	140,195			
SPX/AVGCS/191210/10/2637.72-2915.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/10/2018	12/10/2019	12/10/2019	Expiration	1,676	4,420,681	2637.72	184,342	433,809							(174,559)	433,809			
SPX/AVGCS/191210/10/2637.72-2943.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	1,050	2,770,077	2637.72	120,775	271,833							(114,365)	271,833			
SPX/CLQ/191210/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	1,532,660	1,532,660	3%	60,847	171,294							(57,617)	171,294			
SPX/CLQ/191210/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	1,601,512	1,601,512	3.2%	67,744	191,801							(64,149)	191,801			
SPX/CLQ/191210/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	2,414,409	2,414,409	4.2%	126,756	373,268							(120,029)	373,268			
SPX/CS/191210/2637.72-2749.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-WY	12/10/2018	12/10/2019	12/10/2019	Expiration	539	1,420,468	2637.72	32,671	60,368							(30,937)	60,368			
SPX/CS/191210/2637.72-2756.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	12/10/2018	12/10/2019	12/10/2019	Expiration	207	545,753	2637.72	12,934	24,559							(12,248)	24,559			
SPX/CS/191210/2637.72-2764.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-WY	12/10/2018	12/10/2019	12/10/2019	Expiration	244	643,709	2637.72	16,543	30,869							(15,665)	30,869			
SPX/CS/191210/2637.72-2868.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/10/2018	12/10/2019	12/10/2019	Expiration	15,104	39,839,046	2637.72	1,710,689	3,483,341							(1,619,898)	3,483,341			
SPX/CS/191210/2637.72-2875.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	574	1,515,041	2637.72	66,662	136,351							(63,124)	136,351			
SPX/CS/191210/2637.72-2894.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	27,168	71,661,980	2637.72	3,346,614	6,987,106							(3,169,001)	6,987,106			
SPX/CS/191210/2637.72-2927.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	476	1,256,620	2637.72	63,962	138,229							(60,567)	138,229			
SPX/CS/191210/2637.72-2954.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	9,933	26,199,388	2637.72	1,417,387	3,149,326							(1,342,162)	3,149,326			
SPX_IND_NDX/ARBGS/191210/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Morgan Stanley	12/10/2018	12/10/2019	12/10/2019	Expiration	1,275,885	1,275,885	6.50%	42,870	82,933							(40,595)	82,933			
SPX_IND_NDX/ARBGS/191210/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2018	12/10/2019	12/10/2019	Expiration	3,158,549	3,158,549	9.50%	138,029	300,062							(130,703)	300,062			
SPX/CS/191210/2596.64-2947.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2019	12/10/2019	12/10/2019	Expiration	599	1,555,574	2596.64	86,179	210,005							(86,179)	210,005			
SPX/CS/191206/2695.95-2900.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/06/2018	12/06/2019	12/06/2019	Expiration	326	878,658	2695.95	34,443	66,536							(32,412)	66,536			
SPX/CS/191206/2633.08-2835.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/07/2018	12/06/2019	12/06/2019	Expiration	280	737,658	2633.08	29,137	56,576							(27,496)	56,576			
SPX/CS/191203/2790.37-3005.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	12/03/2018	12/03/2019	12/03/2019	Expiration	190	529,016	2790.37	21,214	40,795							(19,673)	40,795			
SPX/PS/191224/2375.00-2625.00	General Business		Equity	Credit Suisse	09/18/2019	12/24/2019	12/24/2019	Expiration	15,012	35,653,500	2375.00	210,318									(210,318)			
SPX/PS/191210/2640.00-2920.00	General Business		Equity	Credit Suisse	09/18/2019	12/10/2019	12/10/2019	Expiration	12,051	31,814,640	2640.00	496,863									(496,863)			
SPX/PS/191125/2630.00-2905.00	General Business		Equity	Credit Suisse	09/18/2019	11/25/2019	11/25/2019	Expiration	12,055	31,704,650	2630.00	403,963									(403,963)			
SPX/PS/191010/2775.00-3060.00	General Business		Equity	Credit Suisse	09/18/2019	10/10/2019	10/10/2019	Expiration	10,853	30,117,075	2775.00	716,515	1,322,655								(806,140)			
SPX US 03/15/19 C2700 Index	General Business		Equity	Exchange	01/31/2019	03/15/2019	03/15/2019	Sale	(140)	578,000	2700	707,000	1,566,460								859,460			
SPX US 06/21/19 C2825 Index	General Business		Equity	Exchange	03/22/2019	06/21/2019	06/21/2019	Sale	74	209,050	2825	953,860	603,100								1350,760			
SPX US 11/15/19 C3000 Index	General Business		Equity	Exchange	10/09/2019	11/15/2019	10/28/2019	Sale	(250)	750,000	3000	489,000	1,325,000								835,000			

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SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)	
SPX US 01/18/19 P2800 Index	General Business	.....	Equity	Exchange	10/18/2018	01/18/2019	01/18/2019	Sale	(300)	840,000	2800	2,565,000		4,275,900				(6,261,500)			1,710,900			
SPX US 03/15/19 P2725 Index	General Business	.....	Equity	Exchange	02/05/2019	03/15/2019	03/15/2019	Sale	125	340,625	2725		628,320	582,500							(45,820)			
SPX US 03/15/19 P2775 Index	General Business	.....	Equity	Exchange	02/21/2019	03/15/2019	03/15/2019	Sale	56	155,400	2775			225,520							225,520			
SPX US 07/19/19 P2975 Index	General Business	.....	Equity	Exchange	07/09/2019	07/19/2019	07/19/2019	Sale	100	297,500	2975			171,000							170,800			
SPX US 06/21/19 P2825 Index	General Business	.....	Equity	Exchange	03/22/2019	06/21/2019	06/21/2019	Sale	(174)	209,050	2825		528,100								(529,100)			
SPX US 10/25/19 P2700 Index	General Business	.....	Equity	Exchange	09/18/2019	10/25/2019	10/25/2019	Sale		440,100	2700			99,756							99,430			
SPX US 11/08/19 P3050 Index	General Business	.....	Equity	Exchange	09/18/2019	11/08/2019	11/08/2019	Sale	(142)	433,100	3050		1,174,340								(1,174,624)			
SPX US 07/19/19 P2900 Index	General Business	.....	Equity	Exchange	06/19/2019	07/19/2019	07/19/2019	Sale	(200)	580,000	2900		766,000	144,000							(623,200)			
SPX US 06/21/19 P2750 Index	General Business	.....	Equity	Exchange	05/31/2019	06/21/2019	06/21/2019	Sale	123	338,250	2750			510,450							510,450			
SPX US 09/20/19 P2600 Index	General Business	.....	Equity	Exchange	04/18/2019	09/20/2019	09/03/2019	Sale	400	1,040,000	2600		120,000	1,212,800							1,091,200			
SPX US 05/17/19 P2850 Index	General Business	.....	Equity	Exchange	02/05/2019	05/17/2019	04/16/2019	Sale	(250)	712,500	2850		3,705,000	385,000							(3,321,000)			
SPX US 07/19/19 P2800 Index	General Business	.....	Equity	Exchange	06/05/2019	07/19/2019	07/19/2019	Sale	(300)	840,000	2800		1,742,700								(1,743,300)			
SPX US 11/15/19 P3050 Index	General Business	.....	Equity	Exchange	10/09/2019	11/15/2019	11/15/2019	Sale	(200)	610,000	3050		2,814,000								(2,814,400)			
SPX US 12/20/19 P2915 Index	General Business	.....	Equity	Exchange	10/09/2019	12/20/2019	12/20/2019	Sale	(45)	131,175	2915		398,250								(398,250)			
016999999. Subtotal - Purchased Options - Hedging Other - Put Options												2,565,000	23,860,870	17,883,106			XXX	(6,261,500)			(8,555,058)			XXX	
021999999. Subtotal - Purchased Options - Hedging Other												216,497,639	91,728,081	342,327,356				XXX	(2,357,000)	(103,533,182)		244,213,239			XXX
028999999. Subtotal - Purchased Options - Replications																		XXX							XXX
035999999. Subtotal - Purchased Options - Income Generation																		XXX							XXX
042999999. Subtotal - Purchased Options - Other																		XXX							XXX
043999999. Total Purchased Options - Call Options and Warrants												213,932,639	67,867,211	324,444,250			XXX	3,904,500	(103,533,182)		252,768,297			XXX	
044999999. Total Purchased Options - Put Options												2,565,000	23,860,870	17,883,106			XXX	(6,261,500)			(8,555,058)			XXX	
045999999. Total Purchased Options - Caps																		XXX						XXX	
046999999. Total Purchased Options - Floors																		XXX						XXX	
047999999. Total Purchased Options - Collars																		XXX						XXX	
048999999. Total Purchased Options - Other																		XXX						XXX	
049999999. Total Purchased Options												216,497,639	91,728,081	342,327,356			XXX	(2,357,000)	(103,533,182)		244,213,239			XXX	
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX						XXX	
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX						XXX	
070999999. Subtotal - Written Options - Hedging Other																		XXX						XXX	
077999999. Subtotal - Written Options - Replications																		XXX						XXX	
084999999. Subtotal - Written Options - Income Generation																		XXX						XXX	
091999999. Subtotal - Written Options - Other																		XXX						XXX	
092999999. Total Written Options - Call Options and Warrants																		XXX						XXX	
093999999. Total Written Options - Put Options																		XXX						XXX	
094999999. Total Written Options - Caps																		XXX						XXX	
095999999. Total Written Options - Floors																		XXX						XXX	
096999999. Total Written Options - Collars																		XXX						XXX	
097999999. Total Written Options - Other																		XXX						XXX	
098999999. Total Written Options																		XXX						XXX	
104999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX						XXX	
110999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX						XXX	
USD/IRS/181002-251002/2.845%	General Business	.....	Interest Rate	Exchange	10/02/2018	01/02/2019	01/02/2019				2.85%			183,876							183,876			
USD/IRS/181002-251002/2.8575%	General Business	.....	Interest Rate	Exchange	10/02/2018	01/02/2019	01/02/2019				2.86%			(183,876)							(183,876)			
USD/IRS/181002-251002/2.979%	General Business	.....	Interest Rate	Exchange	10/02/2018	01/02/2019	01/02/2019				2.98%			98,067							98,067			
USD/IRS/181002-251002/2.979%	General Business	.....	Interest Rate	Exchange	10/02/2018	01/02/2019	01/02/2019				2.98%			(98,067)							(98,067)			
USD/IRS/180703-250703/2.82%	General Business	.....	Interest Rate	Exchange	07/03/2018	01/03/2019	01/03/2019				2.82%			(338,400)							(338,400)			
USD/IRS/180703-250703/2.83375%	General Business	.....	Interest Rate	Exchange	07/03/2018	01/03/2019	01/03/2019				2.83%			340,050							340,050			
USD/IRS/180703-250703/2.962%	General Business	.....	Interest Rate	Exchange	07/03/2018	01/03/2019	01/03/2019				2.96%			236,960							236,960			
USD/IRS/180703-250703/2.9635%	General Business	.....	Interest Rate	Exchange	07/03/2018	01/03/2019	01/03/2019				2.96%			(681,605)							(681,605)			
USD/IRS/180703-250703/2.96375%	General Business	.....	Interest Rate	Exchange	07/03/2018	01/03/2019	01/03/2019				2.96%			444,563							444,563			
USD/IRS/180703-250703/2.82%	General Business	Interest Rate	Exchange	10/03/2018	01/03/2019	01/03/2019				2.82%			147,085							147,085				

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	10/03/2018	01/03/2019	01/03/2019				2.83%			(147,085)							(147,085)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	10/03/2018	01/03/2019	01/03/2019				2.96%			(98,057)							(98,057)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	10/03/2018	01/03/2019	01/03/2019				2.96%			(281,914)							(281,914)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	10/03/2018	01/03/2019	01/03/2019				2.96%			(183,857)							(183,857)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	10/04/2018	01/04/2019	01/04/2019				2.80%			(116,898)							(116,898)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2018	01/04/2019	01/04/2019				2.81%			(116,898)							(116,898)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	10/02/2018	04/02/2019	04/02/2019				2.85%			(426,750)							(426,750)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	10/02/2018	04/02/2019	04/02/2019				2.86%			(428,625)							(428,625)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	10/02/2018	04/02/2019	04/02/2019				2.98%			(238,320)							(238,320)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	10/02/2018	04/02/2019	04/02/2019				2.98%			(238,320)							(238,320)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	01/02/2019	04/02/2019	04/02/2019				2.85%			(209,775)							(209,775)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	01/02/2019	04/02/2019	04/02/2019				2.86%			(209,775)							(209,775)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	01/02/2019	04/02/2019	04/02/2019				2.98%			(111,880)							(111,880)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	01/02/2019	04/02/2019	04/02/2019				2.98%			(111,880)							(111,880)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	01/03/2019	04/03/2019	04/03/2019				2.82%			(168,458)							(168,458)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	01/03/2019	04/03/2019	04/03/2019				2.83%			(168,458)							(168,458)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	01/03/2019	04/03/2019	04/03/2019				2.96%			(112,305)							(112,305)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2019	04/03/2019	04/03/2019				2.96%			(322,877)							(322,877)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2019	04/03/2019	04/03/2019				2.96%			(210,572)							(210,572)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	10/04/2018	04/04/2019	04/04/2019				2.80%			(265,525)							(265,525)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2018	04/04/2019	04/04/2019				2.81%			(266,713)							(266,713)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	01/04/2019	04/04/2019	04/04/2019				2.80%			(132,709)							(132,709)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	01/04/2019	04/04/2019	04/04/2019				2.81%			(132,709)							(132,709)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2019	07/02/2019	07/02/2019				2.85%			(197,148)							(197,148)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	04/02/2019	07/02/2019	07/02/2019				2.86%			(197,148)							(197,148)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2019	07/02/2019	07/02/2019				2.98%			(105,145)							(105,145)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2019	07/02/2019	07/02/2019				2.98%			(105,145)							(105,145)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	01/03/2019	07/03/2019	07/03/2019				2.82%			(338,400)							(338,400)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	01/03/2019	07/03/2019	07/03/2019				2.83%			(340,050)							(340,050)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	01/03/2019	07/03/2019	07/03/2019				2.96%			(236,960)							(236,960)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2019	07/03/2019	07/03/2019				2.96%			(681,605)							(681,605)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2019	07/03/2019	07/03/2019				2.96%			(444,563)							(444,563)			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	04/03/2019	07/03/2019	07/03/2019				2.82%			(157,460)							(157,460)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	04/03/2019	07/03/2019	07/03/2019				2.83%			(157,460)							(157,460)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	04/03/2019	07/03/2019	07/03/2019				2.96%			(104,974)							(104,974)			

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	04/03/2019	07/03/2019	07/03/2019				2.96%			301,799							301,799			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	04/03/2019	07/03/2019	07/03/2019				2.96%			(196,825)							(196,825)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	04/04/2019	07/05/2019	07/05/2019				2.80%			126,360							126,360			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	04/04/2019	07/05/2019	07/05/2019				2.81%			(126,360)							(126,360)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2019	10/02/2019	10/02/2019				2.85%			(426,750)							(426,750)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	04/02/2019	10/02/2019	10/02/2019				2.86%			426,625							426,625			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2019	10/02/2019	10/02/2019				2.98%			(238,320)							(238,320)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2019	10/02/2019	10/02/2019				2.98%			238,320							238,320			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	07/02/2019	10/02/2019	10/02/2019				2.85%			(177,857)							(177,857)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	07/02/2019	10/02/2019	10/02/2019				2.86%			177,857							177,857			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	07/02/2019	10/02/2019	10/02/2019				2.98%			(94,857)							(94,857)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	07/02/2019	10/02/2019	10/02/2019				2.98%			94,857							94,857			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	07/03/2019	10/03/2019	10/03/2019				2.82%			143,022							143,022			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	07/03/2019	10/03/2019	10/03/2019				2.83%			(143,022)							(143,022)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	07/03/2019	10/03/2019	10/03/2019				2.96%			(95,348)							(95,348)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/03/2019	10/03/2019	10/03/2019				2.96%			95,348							95,348			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/03/2019	10/03/2019	10/03/2019				2.96%			274,125							274,125			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	07/03/2019	10/03/2019	10/03/2019				2.96%			(178,777)							(178,777)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	04/04/2019	10/04/2019	10/04/2019				2.80%			(265,525)							(265,525)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	04/04/2019	10/04/2019	10/04/2019				2.81%			266,713							266,713			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	07/05/2019	10/04/2019	10/04/2019				2.80%			(109,912)							(109,912)			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	07/05/2019	10/04/2019	10/04/2019				2.81%			109,912							109,912			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.80%			(1,206,000)							(1,206,000)			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.81%			1,217,000							1,217,000			
USD/IRS/180703-250703/2.82%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.82%			(1,785,000)							(1,785,000)			
USD/IRS/180703-250703/2.83375%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.83%			1,803,000							1,803,000			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.96%			(1,320,000)							(1,320,000)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.96%			1,320,000							1,320,000			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.96%			(3,801,000)							(3,801,000)			
USD/IRS/180703-250703/2.96375%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.96%			2,479,000							2,479,000			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.85%			(2,138,000)							(2,138,000)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019	10/24/2019				2.86%			2,161,000				(56,867)			2,161,000			
USD/SWOR/191231/5/1.7035%	General Business		Interest Rate	Mizuho	549300HS3WTR6D88H32	11/12/2019	12/31/2019	12/31/2019	Expiration	(90,000,000)	90,000,000		450,000								(450,000)			
USD/SWOR/191231/5/1.285%	General Business		Interest Rate	Mizuho	549300HS3WTR6D88H32	08/29/2019	11/12/2019	12/31/2019	Closing Sale	(90,000,000)	90,000,000		900,000								(864,000)			
USD/SWOR/200331/5/1.2605%	General Business		Interest Rate	Mizuho	549300HS3WTR6D88H32	08/29/2019	11/12/2019	03/31/2020	Closing Sale	(90,000,000)	90,000,000		1,098,000								(927,000)			
USD/SWOR/200630/5/1.2515%	General Business		Interest Rate	Mizuho	549300HS3WTR6D88H32	08/29/2019	11/12/2019	06/30/2020	Closing Sale	(90,000,000)	90,000,000		1,242,000								(972,000)			
USD/SWOR/200930/5/1.2505%	General Business		Interest Rate	Mizuho	549300HS3WTR6D88H32	08/29/2019	11/12/2019	09/30/2020	Closing Sale	(90,000,000)	90,000,000		1,368,000								(981,000)			

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ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25				
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	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	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	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)				
USD/SWOR/191231/5Y/1.8582%	General Business		Interest Rate	Mizuho	06/04/2019	08/29/2019	12/31/2019	Closing Sale	(90,000,000)	90,000,000			972,000	2,664,000														
USD/SWOR/200331/5Y/1.8627%	General Business		Interest Rate	Mizuho	06/04/2019	08/29/2019	03/31/2020	Closing Sale	(90,000,000)	90,000,000			1,125,000	2,871,000														
USD/SWOR/200630/5Y/1.8797%	General Business		Interest Rate	Mizuho	06/04/2019	08/29/2019	06/30/2020	Closing Sale	(90,000,000)	90,000,000			1,260,000	3,051,000														
USD/SWOR/200930/5Y/1.9027%	General Business		Interest Rate	Mizuho	06/04/2019	08/29/2019	09/30/2020	Closing Sale	(90,000,000)	90,000,000			1,390,500	3,213,000														
1119999999	Subtotal - Swaps - Hedging Other - Interest Rate											9,805,500	12,722,262		XXX	(56,867)		2,916,760							XXX			
1169999999	Subtotal - Swaps - Hedging Other											9,805,500	12,722,262		XXX	(56,867)		2,916,760								XXX		
1229999999	Subtotal - Swaps - Replication														XXX												XXX	
1289999999	Subtotal - Swaps - Income Generation														XXX												XXX	
1349999999	Subtotal - Swaps - Other														XXX												XXX	
1359999999	Total Swaps - Interest Rate											9,805,500	12,722,262		XXX	(56,867)		2,916,760								XXX		
1369999999	Total Swaps - Credit Default														XXX												XXX	
1379999999	Total Swaps - Foreign Exchange														XXX												XXX	
1389999999	Total Swaps - Total Return														XXX												XXX	
1399999999	Total Swaps - Other														XXX												XXX	
1409999999	Total Swaps											9,805,500	12,722,262		XXX	(56,867)		2,916,760								XXX		
1479999999	Subtotal - Forwards														XXX												XXX	
1509999999	Subtotal - SSAP No. 108 Adjustments														XXX												XXX	
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX													XXX
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX												XXX	
1709999999	Subtotal - Hedging Other											216,497,639	101,533,581	355,049,618	XXX	(2,413,867)		(103,533,182)	247,129,999							XXX		
1719999999	Subtotal - Replication														XXX												XXX	
1729999999	Subtotal - Income Generation														XXX													XXX
1739999999	Subtotal - Other														XXX												XXX	
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX												XXX	
1759999999	- Totals											216,497,639	101,533,581	355,049,618	XXX	(2,413,867)		(103,533,182)	247,129,999							XXX		

(a)	Code	Description of Hedged Risk(s)

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

E19.32

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

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 Year-end (b)	Value of One (1) Point	
HIHO Index	54	70,931,386	MAR 20 HKFE HS INDEX	General Business		Equity/Index	03/20/2020	HKG	12/5/2019					662,564	662,564	662,564			769,187		50	
1539999999. Subtotal - Long Futures - Hedging Other													662,564	662,564	662,564			769,187		XXX	XXX	
1579999999. Subtotal - Long Futures													662,564	662,564	662,564			769,187		XXX	XXX	
ESHO Index	1,536	239,063,040	MAR 20 EMINI S&P500	General Business		Equity/Index	03/20/2020	CTN	12/05/2019	3,112,8000	3,231,0000			(7,510,303)	(7,510,303)	(7,510,303)			10,137,600		50	
1609999999. Subtotal - Short Futures - Hedging Other													(7,510,303)	(7,510,303)	(7,510,303)			10,137,600		XXX	XXX	
1649999999. Subtotal - Short Futures													(7,510,303)	(7,510,303)	(7,510,303)			10,137,600		XXX	XXX	
1679999999. Subtotal - SSAP No. 108 Adjustments																					XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																					XXX	XXX
1709999999. Subtotal - Hedging Other													(6,847,739)	(6,847,739)	(6,847,739)			10,906,787		XXX	XXX	
1719999999. Subtotal - Replication																					XXX	XXX
1729999999. Subtotal - Income Generation																					XXX	XXX
1739999999. Subtotal - Other																					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
1759999999 - Totals													(6,847,739)	(6,847,739)	(6,847,739)			10,906,787		XXX	XXX	

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

(a) Code	Description of Hedged Risk(s)

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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira- tion	9 Exchange	10 Trade Date	11 Transaction Price	12 Termina- tion Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effective- ness at Inception and at Termination (b)	20 Value of One (1) Point	
															16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred			
1649999999. Subtotal - Short Futures															(30,672,578)	(30,672,578)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																			XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX	XXX
1709999999. Subtotal - Hedging Other															(31,636,044)	(31,636,044)			XXX	XXX
1719999999. Subtotal - Replication																			XXX	XXX
1729999999. Subtotal - Income Generation																			XXX	XXX
1739999999. Subtotal - Other																			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX
1759999999 - Totals															(31,636,044)	(31,636,044)			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
-----	------	--

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Book/Adjusted Carrying Value			6 Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	12,526,854	(6,847,738)	12,526,854	12,526,854	(6,847,738)	12,526,854	10,906,787	10,906,787
Bank of America National Association-NY	Y	Y	54,940,000	10,214,424			55,401,232		461,232		
Barclays Bank PLC (London)	Y	Y	39,710,000	11,354,573			40,316,596		606,596		
BNP PARIBAS	Y	Y	310,000	227,032			380,268		70,268		
Citibank, National Association	Y	Y	16,697,390	3,937,509			16,963,167		265,777		
Credit Suisse	Y	Y	7,050,000	2,484,852			7,063,721		13,721		
Goldman Sachs International	Y	Y	22,250,000	9,127,148			22,368,586		118,586		
MorganStanley	Y	Y	17,630,000	6,616,466			17,669,223		39,223		
Scotia Bank	Y	Y	33,671,000	10,351,113			33,847,149		176,149		
SunTrust Bank	Y	Y	73,680,000	25,604,274			74,740,656		1,060,656		
Wells Fargo Bank, National Association	Y	Y	61,820,000	19,572,401			62,561,083		741,083		
Royal Bank of Canada	Y	Y	33,990,000	10,814,320			33,978,589		48,589		
Societe Generale	Y	Y	13,320,000	5,657,194			13,429,782		109,782		
Mizuho	Y	Y	2,190,000	2,162,283			2,162,283				
UBS	Y	Y		197,326		197,326	213,390		213,390		
0299999999. Total NAIC 1 Designation			377,198,390	118,320,915		197,326	381,095,725		3,925,052		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								(2,006,552)		5,499,798	5,499,798
0999999999 - Gross Totals			377,198,390	130,847,769	(6,847,738)	12,724,180	393,622,579	(8,854,290)	16,451,906	16,406,585	16,406,585
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				130,847,769	(6,847,738)						

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, National Association-NY	Cash	B4TYDEB6GKMZ0031MB27		54,940,000		XXX		IV
Barclays Bank PLC (London)	Cash	656SEF7VJP5170UK5573		39,710,000		XXX		IV
BNP PARIBAS	Cash	213800RK6F7V2D0CII37		310,000		XXX		IV
Citibank, National Association	Cash	E570DZVZ7FF32TIEFA76		16,697,390		XXX		IV
Credit Suisse	Cash	E58DKGMJYYJLNBC3868		7,050,000		XXX		IV
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		22,250,000		XXX		IV
Morgan Stanley	Cash	87GQMDQLFKA700JXC56		17,630,000		XXX		IV
Scotia Bank	Cash	L319ZG2KFGXZ61BMYR72		33,671,000		XXX		IV
SunTrust Bank	Cash	IYD0JBGJWY9T8XKCSX06		73,680,000		XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPRFMYMCLUXT09		61,820,000		XXX		IV
Royal Bank of Canada	Cash	ES71P3U3RHI6C71XBU11		33,930,000		XXX		IV
Societe Generale	Cash	01KLU6X1B10IK742C15		13,320,000		XXX		IV
Mizuho	Cash	549300HS3IITRS6D8H32		2,190,000		XXX		IV
0299999999 - Total				377,198,390		XXX	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
0599999	Total - U.S. Government Bonds							
1099999	Total - All Other Government Bonds							
1799999	Total - U.S. States, Territories and Possessions Bonds							
2499999	Total - U.S. Political Subdivisions Bonds							
3199999	Total - U.S. Special Revenues Bonds							
3899999	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999	Total - Hybrid Securities							
5599999	Total - Parent, Subsidiaries and Affiliates Bonds							
6099999	Subtotal - SVO Identified Funds							
6599999	Subtotal - Unaffiliated Bank Loans							
7699999	Total - Issuer Obligations							
7799999	Total - Residential Mortgage-Backed Securities							
7899999	Total - Commercial Mortgage-Backed Securities							
7999999	Total - Other Loan-Backed and Structured Securities							
8099999	Total - SVO Identified Funds							
8199999	Total - Affiliated Bank Loans							
8299999	Total - Unaffiliated Bank Loans							
8399999	Total Bonds							
38141W-32-3	GOLDMAN SACHS FIN SQ TR OB-IN STIF FUND		12/30/2019	0.000		777,988,938		1,187,091
8599999	Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					777,988,938		1,187,091
97181C-40-7	WILMINGTON PRIME MONEY MARKET OPEN END F	SD	12/30/2019	0.000		1,400,000		
BRSQXS-YD-0	JP MORGAN CHASE STIF FUND		12/30/2019	0.000		20,510		
8699999	Subtotal - All Other Money Market Mutual Funds					1,420,510		
	Wells Fargo WELLS FARGO CD	SD	11/10/2019	0.000	02/10/2020	559,502		
8799999	Subtotal - Other Cash Equivalents					559,502		
8899999	Total Cash Equivalents					779,968,950		1,187,091

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SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR	B For protection of policyholders in state			110,157	110,735
5. California	CA	C For protection of policyholders in state			559,502	559,502
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE	B For protection of policyholders in state			1,504,505	1,503,346
9. District of Columbia	DC					
10. Florida	FL	B For protection of policyholders in state			115,021	113,745
11. Georgia	GA	B For protection of policyholders in state			24,647	24,374
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA	For protection of policyholders in state	4,812,265,057	4,863,249,089		
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA	B For protection of policyholders in state			290,347	329,333
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV	B For protection of policyholders in state			241,545	238,865
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM	B For protection of policyholders in state			252,982	250,175
33. New York	NY					
34. North Carolina	NC	B For protection of policyholders in state			402,067	491,532
35. North Dakota	ND					
36. Ohio	OH	B For protection of policyholders in state			100,000	103,229
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC	B For protection of policyholders in state			134,739	133,244
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA	B For protection of policyholders in state			325,463	327,171
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Alien and Other	OT	XXX	XXX			
59. Subtotal	XXX	XXX	4,812,265,057	4,863,249,089	4,060,975	4,185,251
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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