

QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2020**

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2020



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 4734 NAIC Company Code 62200 Employer's ID Number 95-2496321

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

Country of Domicile United States of America

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

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

Statutory Home Office 215 10th Street, Suite 1100 Des Moines, IA, US 50309

Main Administrative Office 215 10th Street, Suite 1100 Des Moines, IA, US 50309 855-887-4487

Mail Address 215 10th Street, Suite 1100 Des Moines, IA, US 50309

Primary Location of Books and Records 215 10th Street, Suite 1100 Des Moines, IA, US 50309 515-393-3725

Internet Website Address www.accordia.com

Statutory Statement Contact Tonya Rachelle Maxwell 515-393-3725

OFFICERS

President David Paul Wilken Chief Financial Officer David Allen Jacoby
Vice President, Assistant General Counsel, Secretary Kathryn Lauren Freund #
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
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
Michael Alan Link, Chief Underwriter
Stephen John McIntyre #, Managing Director
Justin David MacNeil, MD and Assistant Treasurer
Hanben Kim Lee, Executive Vice President
Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.
Jonathan Hecht, Managing Director
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
Peter John Rugel, Chief Operations Officer
Maureen Helen Henderson, Senior Vice President
Bryan Edward Nelson, VP, Appointed Actuary
Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.
Brian Michael Hendry, Chief Audit Executive
Daniel Patrick O'Shea, Chief Human Resources Officer
Mark Francis Erickson, Managing Director
Sarah Anne Williams, Managing Director
Eric David Todd, Managing Director
Anup Agarwal, Chief Investment Officer
Edward Clive Wilson, Chief Risk Officer
Emily Anne LeMay, Senior Vice President
Virginia Hope Johnson, SVP, Assoc. GC and Asst. Sec.
Tonya Rachelle Maxwell #, Vice President

DIRECTORS OR TRUSTEES

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

State of Iowa SS:
County of Polk

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

DocuSigned by: David Paul Wilken

David Paul Wilken
President

DocuSigned by: Kathryn Lauren Freund

Kathryn Lauren Freund
Vice President, Assistant General Counsel, Secretary

DocuSigned by: David Allen Jacoby

David Allen Jacoby
Chief Financial Officer

Subscribed and sworn to before me this day of

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

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	6,795,750,418		6,795,750,418	6,321,882,645
2. Stocks:				
2.1 Preferred stocks	14,681,892		14,681,892	14,681,892
2.2 Common stocks	571,357,239		571,357,239	476,461,887
3. Mortgage loans on real estate:				
3.1 First liens	1,065,595,201		1,065,595,201	1,070,109,453
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$55,300,572), cash equivalents (\$196,172,048) and short-term investments (\$)	251,472,620		251,472,620	825,313,792
6. Contract loans (including \$ premium notes)	269,182,947	2,186,142	266,996,805	258,228,526
7. Derivatives	156,604,910		156,604,910	130,847,769
8. Other invested assets	318,362,958	270	318,362,688	324,613,982
9. Receivables for securities	139,789,098	812,428	138,976,670	1,738,485
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,582,797,283	2,998,840	9,579,798,443	9,423,878,431
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	125,644,041		125,644,041	111,915,830
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	15,276,482	11,647,947	3,628,535	8,177,683
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	18,966,339		18,966,339	24,610,409
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	80,356,292		80,356,292	57,337,967
16.2 Funds held by or deposited with reinsured companies	277,342,966		277,342,966	276,737,262
16.3 Other amounts receivable under reinsurance contracts	18,142,448	7,864,666	10,277,782	96,807,677
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	10,220,588		10,220,588	
18.2 Net deferred tax asset				44,497,343
19. Guaranty funds receivable or on deposit	1,008,965		1,008,965	1,004,715
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	2,638,023		2,638,023	
24. Health care (\$) and other amounts receivable	8,976,346	8,976,346		
25. Aggregate write-ins for other than invested assets	48,787,969	535,653	48,252,316	26,743,351
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,190,157,742	32,023,452	10,158,134,290	10,071,710,668
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	10,190,157,742	32,023,452	10,158,134,290	10,071,710,668
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Investment in Pension Annuity	21,899,257		21,899,257	22,533,129
2502. TPA Funding Deposit	14,279,002		14,279,002	1,744,002
2503. Third Party Receivable	12,463,228	389,171	12,074,057	2,466,220
2598. Summary of remaining write-ins for Line 25 from overflow page	146,482	146,482		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	48,787,969	535,653	48,252,316	26,743,351

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$4,465,639,233 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,465,639,233	4,404,887,656
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	616,967,410	501,944,554
4. Contract claims:		
4.1 Life	39,813,444	37,019,318
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$27,782 and coupons \$ due and unpaid	27,782	46,794
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)	6,791,076	6,869,174
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	959,520	953,434
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 \$5,611,574 assumed and \$87,108,300 ceded	92,719,874	124,010,626
9.4 Interest Maintenance Reserve	240,129,671	228,116,892
10. Commissions to agents due or accrued-life and annuity contracts \$3,315,375 , accident and health \$ and deposit-type contract funds \$	3,315,375	5,259,622
11. Commissions and expense allowances payable on reinsurance assumed	140,265	191,813
12. General expenses due or accrued	64,779,390	65,996,458
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	608,422	4,733,384
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		31,732,394
15.2 Net deferred tax liability	14,098,879	
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	9,227	195,785
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	52,580,376	33,717,824
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	54,012,382	57,231,526
22. Borrowed money \$ and interest thereon \$		50,002,222
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	78,479,377	88,049,240
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	153,951	7,971,947
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	3,230,637,248	3,247,462,955
24.08 Derivatives	26,383,307	6,847,738
24.09 Payable for securities	124,900,628	20,407,232
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	152,845,411	411,794,174
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,265,992,248	9,335,442,762
27. From Separate Accounts Statement		
28. Total liabilities (Lines 26 and 27)	9,265,992,248	9,335,442,762
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	676,818,899	676,818,899
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	212,823,143	56,949,007
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)	889,642,042	733,767,906
38. Totals of Lines 29, 30 and 37	892,142,042	736,267,906
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,158,134,290	10,071,710,668
DETAILS OF WRITE-INS		
2501. Derivative Collateral	117,778,716	377,197,868
2502. Litigation Reserves	34,962,085	34,517,690
2503. Miscellaneous Liabilities	104,610	78,616
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	152,845,411	411,794,174
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	131,416,277	115,686,496	547,686,133
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	118,132,865	69,433,276	527,572,670
4. Amortization of Interest Maintenance Reserve (IMR)	4,060,991	2,631,889	14,520,395
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	3,780,137	4,974,876	19,775,091
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	1,022,430	229,909	760,756
9. Totals (Lines 1 to 8.3)	258,412,700	192,956,446	1,110,315,045
10. Death benefits	37,412,996	31,711,062	129,093,912
11. Matured endowments (excluding guaranteed annual pure endowments)	3,561	3,561	14,245
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	497,976	466,401	2,275,450
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	66,876,486	63,676,414	233,828,925
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,719,956	3,151,271	11,447,467
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	60,751,577	31,166,364	214,265,501
20. Totals (Lines 10 to 19)	168,262,552	130,175,073	590,925,500
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,195,268	19,755,727	135,417,885
22. Commissions and expense allowances on reinsurance assumed	710,387	1,046,186	5,894,525
23. General insurance expenses and fraternal expenses	30,055,418	30,316,815	129,423,848
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,820,043	5,333,266	22,344,792
25. Increase in loading on deferred and uncollected premiums	(1,893,546)	2,942,941	13,050,111
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	51,292,154	28,886,625	220,388,671
28. Totals (Lines 20 to 27)	281,442,276	218,456,633	1,117,445,332
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(23,029,576)	(25,500,187)	(7,130,287)
30. Dividends to policyholders and refunds to members	1,661,622	948,359	4,834,882
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(24,691,198)	(26,448,546)	(11,965,169)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(69,109,004)	(5,787,707)	(47,582,551)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	44,417,806	(20,660,839)	35,617,382
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 20,698,369 (excluding taxes of \$ 4,272,774 transferred to the IMR)	52,993,199	(12,520,882)	13,275,647
35. Net income (Line 33 plus Line 34)	97,411,005	(33,181,721)	48,893,029
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	736,267,906	765,617,186	765,617,186
37. Net income (Line 35)	97,411,005	(33,181,721)	48,893,029
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (586,700)	113,131,207	(56,735,452)	(124,308,246)
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax	(58,009,522)	1,649,335	(60,987,158)
41. Change in nonadmitted assets	(1,176,398)	(22,402,943)	26,151,835
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	9,569,863	4,516,001	6,669,684
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			100,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(1,909,167)	(449,650)	(2,800,464)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(3,142,852)	2,270,870	(22,967,960)
54. Net change in capital and surplus for the year (Lines 37 through 53)	155,874,136	(104,333,560)	(29,349,280)
55. Capital and surplus, as of statement date (Lines 36 + 54)	892,142,042	661,283,626	736,267,906
DETAILS OF WRITE-INS			
08.301. Funds Withheld Net Investment Income	997,818	229,909	665,068
08.302. Miscellaneous Income	25,483		95,688
08.303. Withdrawals Fees	(871)		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,022,430	229,909	760,756
2701. Funds Withheld Miscellaneous Expense	49,503,074	27,803,973	169,901,554
2702. Financing Fee	1,789,080	1,082,652	6,203,308
2703. Recaptured Ceded IMR			44,283,809
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	51,292,154	28,886,625	220,388,671
5301. Tax Sharing	(2,184,883)	2,270,870	(27,148,872)
5302. Prior year correction			4,180,912
5303. Pension Liability Adjustment	(957,969)		
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(3,142,852)	2,270,870	(22,967,960)

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	133,572,786	120,362,787	641,083,436
2. Net investment income	131,653,935	58,437,516	404,866,711
3. Miscellaneous income	88,766,084	6,841,903	(36,844,302)
4. Total (Lines 1 to 3)	353,992,805	185,642,206	1,009,105,845
5. Benefit and loss related payments	151,022,997	110,547,318	463,484,516
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	133,254,691	84,707,759	444,000,816
8. Dividends paid to policyholders	1,758,731	993,452	5,072,625
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)			(82,055,269)
10. Total (Lines 5 through 9)	286,036,419	196,248,529	830,502,688
11. Net cash from operations (Line 4 minus Line 10)	67,956,386	(10,606,323)	178,603,157
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	535,534,094	235,926,397	2,866,075,592
12.2 Stocks			105,957,103
12.3 Mortgage loans	5,909,158	5,424,774	43,285,186
12.4 Real estate			
12.5 Other invested assets	336,715,887	1,733,011	441,397,615
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	2,066,648	74,945,270	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	880,225,787	318,029,452	3,456,715,496
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,045,287,561	443,950,111	2,908,233,830
13.2 Stocks	4,600,000		176,365,194
13.3 Mortgage loans	1,500,000		161,900,000
13.4 Real estate			
13.5 Other invested assets	2,169,755	10,262,994	62,161,517
13.6 Miscellaneous applications	244,556,179	73,970,344	
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,298,113,495	528,183,449	3,308,660,541
14. Net increase (or decrease) in contract loans and premium notes	8,600,799	2,035,589	319,887,865
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(426,488,507)	(212,189,586)	(171,832,910)
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
16.3 Borrowed funds	(50,002,222)		50,002,222
16.4 Net deposits on deposit-type contracts and other insurance liabilities	115,022,856	264,289	80,024,520
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(280,329,686)	205,856,226	471,672,743
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(215,309,052)	206,120,515	701,699,485
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)	(573,841,173)	(16,675,394)	708,469,732
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	825,313,793	116,844,061	116,844,060
19.2 End of period (Line 18 plus Line 19.1)	251,472,620	100,168,667	825,313,792

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

20.0001. Settled cession of reinsurance via reduction to reinsurance payable		(9,303,054)	
20.0002. Remitted bonds to settle ceded reinsurance obligations			

EXHIBIT 1**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	195,991,020	181,616,389	782,885,571
3. Ordinary individual annuities			25,700
4. Credit life (group and individual)			
5. Group life insurance	1,759	(4,608)	27,275
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	195,992,779	181,611,781	782,938,546
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	195,992,779	181,611,781	782,938,546
14. Deposit-type contracts			80,000,000
15. Total (Lines 13 and 14)	195,992,779	181,611,781	862,938,546
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations increased by \$1,254,491 for the period ended March 31, 2020 and decreased by \$415,074 for the period ended December 31, 2019, respectively and the Company's statutory surplus increased by \$39,476,003 and decreased by \$262,736,538 as of March 31, 2020 and December 31, 2019, 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 #	03/31/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 97,411,005	\$ 48,893,029
(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	1,254,491	(415,074)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 96,156,514</u>	<u>\$ 49,308,103</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 892,142,042	\$ 736,267,906
(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	39,476,003	(262,736,538)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 852,666,039</u>	<u>\$ 999,004,444</u>

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

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

C. Accounting Policy

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

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

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

Notes to the Financial Statements

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

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

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

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for mortgage loans during 2020 were 4.51% and 4.51%.
- (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

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	\$	\$	\$	\$	\$ 1,065,595,201	\$	\$ 1,065,595,201
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
b. Prior Year							
1. Recorded Investment							
(a) Current	\$	\$	\$	\$	\$ 1,070,109,453	\$	\$ 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	\$	\$	\$	\$	\$	\$	\$

(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

D. Loan-Backed Securities

(1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$12,651,187 OTTI charges on loan-backed securities as of March 31, 2020, and no OTTI charges were recognized as of December 31, 2019.

Notes to the Financial Statements

5. Investments (Continued)

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

	(1) Amortized Cost Basis Before Other- Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
		(2a) Interest	(2b) Noninterest	
OTTI Recognized 1st Quarter				
a. Intent to sell	\$	\$	\$	\$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	16,868,249		12,651,187	4,217,062
c. Total 1st Quarter	\$ 16,868,249	\$	\$ 12,651,187	\$ 4,217,062
OTTI Recognized 2nd Quarter				
d. Intent to sell	\$	\$	\$	\$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	\$	\$	\$	\$
OTTI Recognized 3rd Quarter				
g. Intent to sell	\$	\$	\$	\$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	\$	\$	\$	\$
OTTI Recognized 4th Quarter				
j. Intent to sell	\$	\$	\$	\$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	\$	\$	\$	\$
m. Annual aggregate total		\$	\$ 12,651,187	

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ (61,455,591)
2. 12 months or longer	(14,274,330)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 467,643,001
2. 12 months or longer	117,505,889

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

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

Quarterly Statement as of March 31, 2020 of the Accordia Life and Annuity Company
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						(6)	(7)	(8)	Current Year	
	(1)	(2)	(3)	(4)	(5)	(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	34,601,000	.....	.....	.....	34,601,000	30,001,000	4,600,000	.....	34,601,000	0.340	0.341
j. On deposit with states	4,060,445	.....	.....	.....	4,060,445	4,060,975	(530)	.....	4,060,445	0.040	0.040
k. On deposit with other regulatory bodies	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
l. Pledged as collateral to FHLB (including assets backing funding agreements)	878,641,787	.....	.....	.....	878,641,787	764,522,867	114,118,920	.....	878,641,787	8.623	8.658
m. Pledged as collateral not captured in other categories	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
n. Other restricted assets	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
o. Total restricted assets	\$ 917,303,232	\$	\$	\$	\$ 917,303,232	\$ 798,584,842	\$ 118,718,390	\$	\$ 917,303,232	9.002%	9.039%

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 118,839,238	\$ 118,839,238	1.166%	1.171%
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)	\$ 118,839,238	\$ 118,839,238	1.166%	1.171%
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 118,839,238	1.283%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	03/31/2020	12/31/2019	03/31/2020	12/31/2019	03/31/2020	12/31/2019
(1) Bonds - amortized cost	3	3	\$ 12,805,838	\$ 25,463,937	\$ 13,918,224	\$ 25,583,999
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value	1	1	14,681,892	14,681,892	14,681,892	14,681,892
(5) Total (1+2+3+4)	4	4	\$ 27,487,730	\$ 40,145,829	\$ 28,600,116	\$ 40,265,891

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

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 March 31, 2020, and December 31, 2019, 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 March 31, 2020, and December 31, 2019, respectively.

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2020, and December 31, 2019, respectively.

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total carrying values of derivative assets were \$130,221,603 and \$124,000,031 as of March 31, 2020 and December 31, 2019, 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 Q1, 2020, 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 period ended March 31, 2020, 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 \$150,000,000 of securities purchased for the period ended March 31, 2020.
- (8) Premium Cost for Derivative Contracts - Not Applicable

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

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

The Company is organized as a stock life insurance company. The Company is a wholly-owned direct subsidiary of Commonwealth Annuity & 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 22% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 7.0%, own the remaining approximately 78% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,442,740, and a market value of \$74,780,866, as of March 31, 2020. 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 2020, bonds and cash with an aggregate value of \$56,773,290 were transferred between the company and Commonwealth Annuity Life Insurance Company ("CWA"). The sales consideration of securities between the Company and CWA was at its fair value on the transaction date.

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 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 CWA as a capital contribution.

C. Change in Terms of Intercompany Arrangements

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") 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 March 31, 2020, and December 31, 2019, respectively, the Company reported \$2,638,023 and \$0 receivable from affiliates and \$153,951 and \$7,971,947 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 \$2,525,076 and \$2,252,694 at March 31, 2020, and December 31, 2019, respectively.

E. Guarantees or Contingencies - Not Applicable

F. Management, Service Contracts, Cost Sharing Arrangements

Notes to the Financial Statements

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

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 \$1,789,080 and \$6,203,308 payable at March 31, 2020 and December 31, 2019, 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 GAFG.

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

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

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

- (2) The monetary effect on net income and surplus

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	\$.....	\$..... 594,818,630	\$..... 132,189,300	\$.....(462,629,330)
CAPE VERITY III 1,330,824,276	..... 324,232,905	.....(1,006,591,371)
GOTHAM 168,507,143	..... 41,995,931	.....(126,511,212)

* 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.

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 \$738,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

Notes to the Financial Statements

11. Debt (Continued)

(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	24,600,000	24,600,000	.....
(d) Excess stock	.....	.....	.....
(e) Aggregate total (a+b+c+d)	\$ 34,601,000	\$ 34,601,000	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 738,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	10,001,000	10,001,000	.....
(c) Activity stock	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		

(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)	\$ 1,003,435,571	\$ 878,641,787	\$ 615,000,000
2. Current year general account total collateral pledged	1,003,435,571	878,641,787	615,000,000
3. Current year separate accounts total collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts total collateral pledged	811,254,849	764,522,867	500,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$ 1,003,435,571	\$ 878,641,787	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,003,435,571	878,641,787	615,000,000
3. Current year separate accounts maximum collateral pledged	.....	.....	.....
4. Prior year-end total general and separate accounts maximum collateral pledged	837,839,674	779,378,483	500,000,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

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

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

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

(c) FHLB - Prepayment obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1. Debt	NO
2. Funding agreements	YES
3. Other	NO

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

A. Defined Benefit Plan

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	03/31/2020	12/31/2019	03/31/2020	12/31/2019	03/31/2020	12/31/2019
a. Service cost	\$ 13,101	\$ 52,404	\$	\$	\$	\$
b. Interest cost	76,534	306,134				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses	(2,190)	(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	<u>\$ 87,445</u>	<u>\$ 349,780</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

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

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

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

(8) Accumulated benefit obligation - No Significant Changes

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

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

Notes to the Financial Statements

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

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

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor matching contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through March 31, 2020 and December 31, 2019 was \$751,314 and \$1,259,946, 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.
- 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 \$192,146,556 and \$78,446,649 at March 31, 2020 and December 31, 2019, 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 March 31, 2020 commitments to make additional investments to joint ventures, LLCs and partnerships total \$19,818,735.

- (2) Nature and circumstances of guarantee - None

- (3) Aggregate compilation of guarantee obligations - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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 continues to work towards resolving this matter.

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 continues to work towards resolving this matter.

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 \$34,962,085 and \$34,517,690 at December 31, 2020 and December 31, 2019, respectively.

F. All Other Contingencies - Not Applicable

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$74,471,395 as of March 31, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$94,739,238 from counterparties as of March 31, 2020. 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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
COMMON STOCK (UNAFFILIATED)	\$ 38,338,105	\$ -	\$ 38,338,105	\$ 38,338,105	\$ 38,338,105
DERIVATIVE ASSETS	15,274,202	-	-	15,274,202	15,274,202
Total assets at fair value/NAV	\$ 15,274,202	\$ -	\$ 38,338,105	\$ 53,612,307	\$ 53,612,307
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -

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

Description	Ending balance as of 12/31/2019	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 03/31/2020
a. Assets										
COMMON STOCK	\$ 38,338,105	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 38,338,105
Total assets	\$ 38,338,105	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 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 March 31, 2020.

(4) The Company primarily owns common stock in one private entity with a carrying value of \$38,338,105, including unrealized gains of \$5,426,822. 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.

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	\$ 7,063,259,543	\$ 6,795,750,418	\$ 74,396,479	\$ 5,478,141,406	\$ 1,510,721,658	\$ -	\$ -
CML	1,093,977,311	1,065,595,201	-	1,093,977,311	-	-	-
OIA	209,460,413	209,460,144	-	145,090,389	64,370,024	-	-
INVESTMENT IN LLC	108,902,544	108,902,544	-	108,902,544	-	-	-
PREFERRED STOCK	14,681,892	14,681,892	-	-	14,681,892	-	-
COMMON STOCK	72,939,105	72,939,105	-	34,601,000	38,338,105	-	-
INVESTMENT IN SUB	498,418,134	498,418,134	-	498,418,134	-	-	-
SHORT-TERM INVESTMENTS	-	-	-	-	-	-	-
CASH AND EQUIVALENTS	251,472,620	251,472,620	251,472,620	-	-	-	-
DERIVATIVES	107,858,706	156,604,910	15,274,202	92,584,504	-	-	-
TOTAL ASSETS	9,420,970,268	9,173,824,968	341,143,301	7,451,715,288	1,628,111,679	-	-
DERIVATIVE LIABILITIES	26,383,307	26,383,307	-	26,383,307	-	-	-
TOTAL LIABILITIES	26,383,307	26,383,307	-	26,383,307	-	-	-

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 \$4,060,445 and \$4,060,975 at March 31, 2020 and December 31, 2019, 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 March 31, 2020 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 March 31, 2020 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of March 31, 2020 or December 31, 2019

Notes to the Financial Statements

21. Other Items (Continued)

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	\$ 5,323,852	\$ 5,224,818	\$ 5,000,435	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	<u>\$ 5,323,852</u>	<u>\$ 5,224,818</u>	<u>\$ 5,000,435</u>	<u>\$</u>

* These investments comprise % of the companies invested assets.

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through May 13, 2020.

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

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination - 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 March 31, 2020, 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 March 31, 2020 and the year ended December 31, 2019 was \$1,661,622 and \$4,834,882, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

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

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

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

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

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
 If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
 Effective 12/31/19, Forethought National Life Insurance Company, a Texas Insurance company, merged into Forethought Life Insurance Company ("FLIC"), an Indiana Insurance Company, with FLIC being the surviving entity
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
 If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2016
- 6.4 By what department or departments?
 Iowa Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [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 Allie 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

GENERAL INTERROGATORIES

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 2,638,023

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 62,438,831 | \$ 66,659,802 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 408,122,782 | \$ 498,418,134 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ | \$ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 470,561,613 | \$ 565,077,936 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF MARCH 31, 2020 OF THE **Accordia Life and Annuity Company**
GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No []

- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I.....
Goldman Sachs Asset Management	A.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVEOMA87 .....	.....	OS.....

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

- 18.2 If no, list exceptions:

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$
- 1.13 Commercial Mortgages \$ 1,065,595,201
- 1.14 Total Mortgages in Good Standing \$ 1,065,595,201
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms \$
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages \$
- 1.32 Residential Mortgages \$
- 1.33 Commercial Mortgages \$
- 1.34 Total Mortgages with Interest Overdue more than Three Months \$
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages \$
- 1.42 Residential Mortgages \$
- 1.43 Commercial Mortgages \$
- 1.44 Total Mortgages in Process of Foreclosure \$
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 1,065,595,201
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

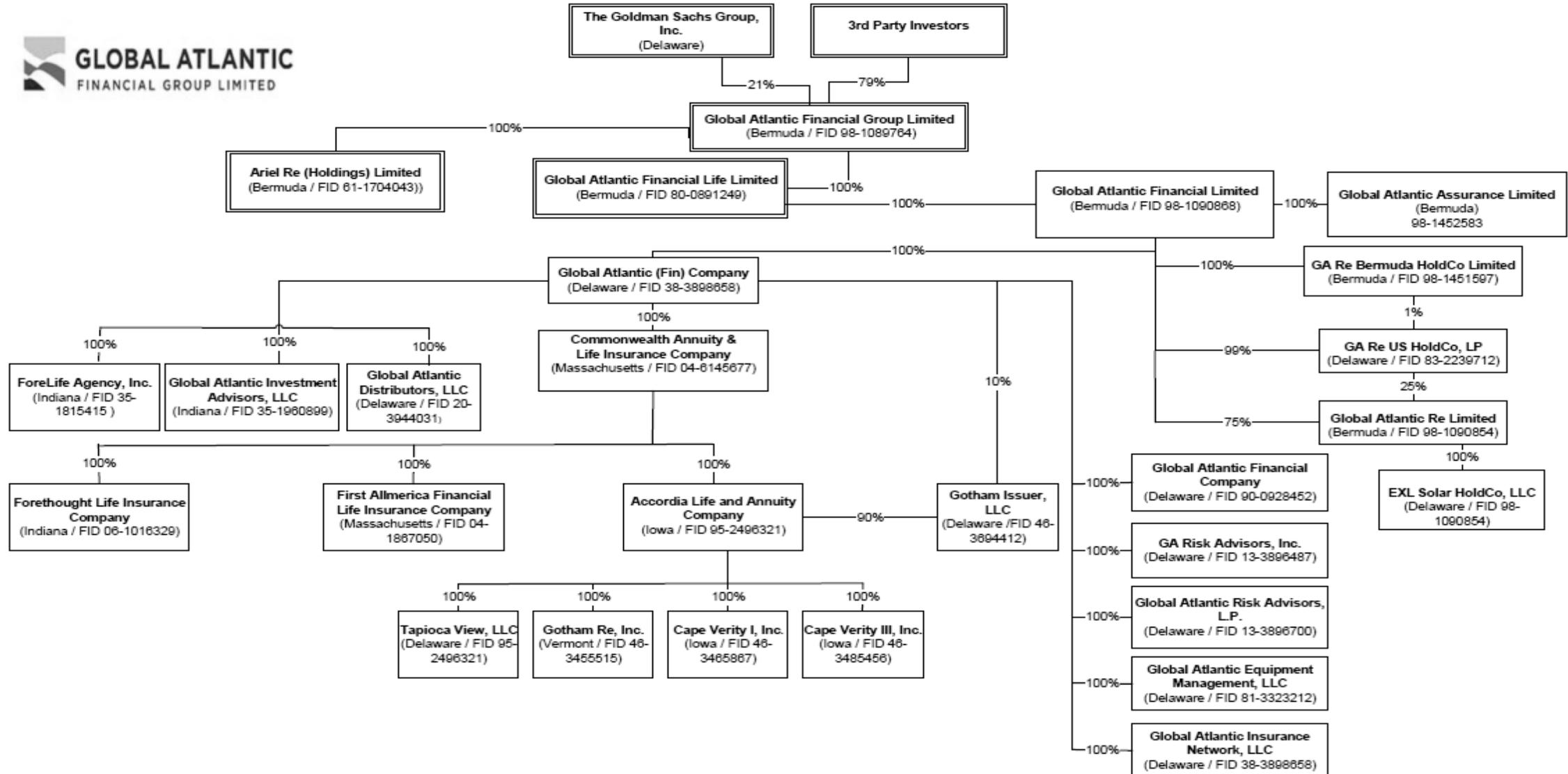
Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Life Contracts		Direct Business Only			
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	1,234,687			1,234,687	
2. Alaska	AK	L	60,662			60,662	
3. Arizona	AZ	L	3,348,640			3,348,640	
4. Arkansas	AR	L	611,409			611,409	
5. California	CA	L	43,579,006			43,579,006	
6. Colorado	CO	L	2,837,062			2,837,062	
7. Connecticut	CT	L	1,575,892			1,575,892	
8. Delaware	DE	L	545,907			545,907	
9. District of Columbia	DC	L	1,241,831			1,241,831	
10. Florida	FL	L	9,330,122			9,330,122	
11. Georgia	GA	L	2,785,853			2,785,853	
12. Hawaii	HI	L	1,778,644			1,778,644	
13. Idaho	ID	L	501,095			501,095	
14. Illinois	IL	L	4,850,244			4,850,244	
15. Indiana	IN	L	5,321,910			5,321,910	
16. Iowa	IA	L	5,393,068			5,393,068	
17. Kansas	KS	L	858,137			858,137	
18. Kentucky	KY	L	1,462,174			1,462,174	
19. Louisiana	LA	L	1,306,620			1,306,620	
20. Maine	ME	L	269,296			269,296	
21. Maryland	MD	L	2,265,776			2,265,776	
22. Massachusetts	MA	L	1,651,949			1,651,949	
23. Michigan	MI	L	2,434,857			2,434,857	
24. Minnesota	MN	L	5,508,915			5,508,915	
25. Mississippi	MS	L	819,952			819,952	
26. Missouri	MO	L	954,485			954,485	
27. Montana	MT	L	106,031			106,031	
28. Nebraska	NE	L	1,184,524			1,184,524	
29. Nevada	NV	L	912,201			912,201	
30. New Hampshire	NH	L	157,970			157,970	
31. New Jersey	NJ	L	24,070,171			24,070,171	
32. New Mexico	NM	L	300,764			300,764	
33. New York	NY	N	2,894,332			2,894,332	
34. North Carolina	NC	L	4,609,524			4,609,524	
35. North Dakota	ND	L	180,038			180,038	
36. Ohio	OH	L	10,571,521			10,571,521	
37. Oklahoma	OK	L	770,255			770,255	
38. Oregon	OR	L	775,763			775,763	
39. Pennsylvania	PA	L	16,868,157			16,868,157	
40. Rhode Island	RI	L	140,533			140,533	
41. South Carolina	SC	L	2,329,708			2,329,708	
42. South Dakota	SD	L	307,121			307,121	
43. Tennessee	TN	L	2,487,047			2,487,047	
44. Texas	TX	L	18,007,389			18,007,389	
45. Utah	UT	L	4,739,442			4,739,442	
46. Vermont	VT	L	52,266			52,266	
47. Virginia	VA	L	3,632,776			3,632,776	
48. Washington	WA	L	2,412,291			2,412,291	
49. West Virginia	WV	L	307,342			307,342	
50. Wisconsin	WI	L	1,912,399			1,912,399	
51. Wyoming	WY	L	153,796			153,796	
52. American Samoa	AS	N	312			312	
53. Guam	GU	N					
54. Puerto Rico	PR	N	118,993			118,993	
55. U.S. Virgin Islands	VI	N	861			861	
56. Northern Mariana Islands	MP	N	114			114	
57. Canada	CAN	N	17,300			17,300	
58. Aggregate Other Aliens	OT	XXX	466,699			466,699	
59. Subtotal	XXX		203,015,833			203,015,833	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		983,292			983,292	
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		330,519			330,519	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		204,329,644			204,329,644	
96. Plus Reinsurance Assumed	XXX		24,527,124			24,527,124	
97. Totals (All Business)	XXX		228,856,768			228,856,768	
98. Less Reinsurance Ceded	XXX		83,981,008			83,981,008	
99. Totals (All Business) less Reinsurance Ceded	XXX		144,875,760			144,875,760	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX		466,699			466,699	
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		466,699			466,699	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

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

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



STATEMENT AS OF MARCH 31, 2020 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		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	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)	*
			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				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

NONE

Asterisk	
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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Miscellaneous Accounts Receivable	146,482	146,482		
2597. Summary of remaining write-ins for Line 25 from overflow page	146,482	146,482		

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	1,070,109,452	951,482,636
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		161,900,000
2.2 Additional investment made after acquisition	1,500,000	
3. Capitalized deferred interest and other		
4. Accrual of discount	138,855	701,397
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(4,488)	242,743
7. Deduct amounts received on disposals	5,909,158	43,285,186
8. Deduct amortization of premium and mortgage interest points and commitment fees	239,460	932,138
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,065,595,201	1,070,109,452
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,065,595,201	1,070,109,452
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,065,595,201	1,070,109,452

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	324,614,252	363,777,938
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		41,501,355
2.2 Additional investment made after acquisition	2,169,755	20,660,162
3. Capitalized deferred interest and other		
4. Accrual of discount		1,828
5. Unrealized valuation increase (decrease)	(6,354,402)	(8,240,106)
6. Total gain (loss) on disposals		(33,850)
7. Deduct amounts received on disposals	2,066,647	92,316,226
8. Deduct amortization of premium and depreciation		736,850
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	318,362,958	324,614,252
12. Deduct total nonadmitted amounts	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	318,362,688	324,613,982

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,813,026,424	6,637,068,860
2. Cost of bonds and stocks acquired	1,154,380,957	3,152,106,963
3. Accrual of discount	3,835,635	37,010,730
4. Unrealized valuation increase (decrease)	90,295,352	(112,759,872)
5. Total gain (loss) on disposals	23,313,896	84,636,366
6. Deduct consideration for bonds and stocks disposed of	672,772,278	2,969,459,824
7. Deduct amortization of premium	17,639,250	31,972,299
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	12,651,187	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees		16,395,500
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,381,789,549	6,813,026,424
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	7,381,789,549	6,813,026,424

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,216,111,653	901,514,497	593,515,681	(168,193,060)	4,355,917,409			4,216,111,653
2. NAIC 2 (a)	2,035,545,883	235,968,688	42,862,272	151,213,451	2,379,865,750			2,035,545,883
3. NAIC 3 (a)	34,380,000	12,297,772	12,214,911	3,061,507	37,524,368			34,380,000
4. NAIC 4 (a)	10,381,170		865,514	121,396	9,637,052			10,381,170
5. NAIC 5 (a)	25,463,937			(12,658,099)	12,805,838			25,463,937
6. NAIC 6 (a)								
7. Total Bonds	6,321,882,643	1,149,780,957	649,458,378	(26,454,805)	6,795,750,417			6,321,882,643
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	14,681,892				14,681,892			14,681,892
13. NAIC 6								
14. Total Preferred Stock	14,681,892				14,681,892			14,681,892
15. Total Bonds and Preferred Stock	6,336,564,535	1,149,780,957	649,458,378	(26,454,805)	6,810,432,309			6,336,564,535

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

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

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Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	130,847,769
2. Cost Paid/(Consideration Received) on additions	244,556,179
3. Unrealized Valuation increase/(decrease)	21,498,714
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	120,559,573
6. Considerations received/(paid) on terminations	336,715,887
7. Amortization	(51,955,250)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	128,791,098
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	128,791,098

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(6,847,739)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	1,430,505
3.12 Section 1, Column 15, prior year	(6,847,739)
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	
3.14 Section 1, Column 18, prior year	8,278,244
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	
3.25 SSAP No. 108 adjustments	
3.3 Subtotal (Line 3.1 minus Line 3.2)	8,278,244
4.1 Cumulative variation margin on terminated contracts during the year	50,842,010
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	50,842,010
4.23 SSAP No. 108 adjustments	50,842,010
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,430,505
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,430,505

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

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

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.....	128,791,098
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	1,430,505
3. Total (Line 1 plus Line 2)	130,221,603
4. Part D, Section 1, Column 5	156,253,617
5. Part D, Section 1, Column 6	(26,032,014)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	106,428,201
8. Part B, Section 1, Column 13	1,430,505
9. Total (Line 7 plus Line 8)	107,858,706
10. Part D, Section 1, Column 8	134,242,013
11. Part D, Section 1, Column 9	(26,383,307)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	1,484,278
14. Part B, Section 1, Column 20	7,974,477
15. Part D, Section 1, Column 11	9,458,755
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	779,968,950	95,485,598
2. Cost of cash equivalents acquired	1,644,519,115	7,167,759,062
3. Accrual of discount		51,878
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,228,316,017	6,483,327,583
7. Deduct amortization of premium		5
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	196,172,048	779,968,950
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	196,172,048	779,968,950

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		3 State	4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City								
80518227	Irvine		CA		02/27/2020	4.510		1,500,000	19,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other								1,500,000	19,000,000
0899999. Total Mortgages in good standing								1,500,000	19,000,000
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals								1,500,000	19,000,000

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
15515104	Irvine	CA		04/20/2015		20,422,705								123,451			
80514245	West Covina	CA		02/04/2015		5,192,996								41,195			
80514247	Chattanooga	TN		03/11/2015		9,209,620								45,180			
80514248	Goodlettsville	TN		03/12/2015		6,655,974								79,257			
80514302	Toms River	NJ		10/01/2013		1,344,047			(11,720)			(11,720)		197,388			
80514304	Laguna Beach	CA		10/01/2013		318,725			(2,607)			(2,607)		23,353			
80514306	Toms River	NJ		10/01/2013		501,994			(3,350)			(3,350)		74,609			
80514311	Athens	GA		10/01/2013		4,771,511			(11,866)			(11,866)		173,806			
80514313	Durango	CO		10/01/2013		11,873,382			(51,396)			(51,396)		337,362			
80514316	Shakopee	MN		10/01/2013		9,186,519			(9,348)			(9,348)		116,293			
80514317	Salem	OR		10/01/2013		4,646,358			(30,283)			(30,283)		73,218			
80514321	Las Cruces	NM		10/01/2013		2,507,022			(11,088)			(11,088)		96,749			
80514327	Herndon	VA		10/01/2013		6,694,991			(27,042)			(27,042)		60,439			
80514328	Madison	WI		10/01/2013		3,086,824			2,390			2,390		18,815			
80514329	Berkeley	CA		10/01/2013		24,758,014			32,295			32,295		160,648			
80514331	Tempe	AZ		10/01/2013		19,856,226			(1,499)			(1,499)		122,426			
80514332	Washington	DC		10/01/2013		8,445,420			15,032			15,032		82,601			
80514333	Vancouver	WA		10/01/2013		5,916,427			(3,893)			(3,893)		86,036			
80514334	Huntington Beach	CA		10/01/2013		13,857,591			7,819			7,819		92,161			
80514335	Ankeny	IA		10/01/2013		11,339,571			24,430			24,430		75,495			
80514336	Plymouth	MIN		10/01/2013		8,361,183			5,986			5,986		69,206			
80514338	San Mateo	CA		10/01/2013		6,461,793			(2,463)			(2,463)		61,448			
80514340	Phoenix	AZ		10/01/2013		27,273,697			44,464			44,464		253,610			

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
80514342	Palm Beach Gardens	FL		10/01/2013		36,757,151		(26,801)			(26,801)		339,442			
80514347	Ankeny	IA		10/01/2013		2,244,813		6,439			6,439		15,865			
80514349	Franklin	NJ		10/01/2013		13,572,105		(17,658)			(17,658)		87,378			
80515103	Beech Grove	IN		05/05/2015		2,181,350							25,538			
80515122	Irvine	CA		04/07/2015		33,347,722							199,549			
80515137	Dallas	TX		07/10/2015		10,562,012							176,882			
80515146	Bonita Springs	FL		07/30/2015		6,016,727							68,614			
80515172	Bellevue	WA		10/09/2015		3,852,759							18,530			
80515199	Lexington	KY		12/14/2015		30,846,443							220,752			
80515216	Tuscaloosa	AL		12/16/2015		6,835,195							99,140			
80516138	Seattle	WA		06/28/2016		16,418,653							106,005			
80516171	Brownstown	MI		09/15/2016		23,876,779							261,607			
80516188	Homewood	AL		10/03/2016		10,225,120							109,785			
80516190	Decatur	GA		11/14/2016		21,251,696							154,923			
80516213	Austin	TX		11/02/2016		15,482,957							81,366			
80516224	Pembroke Pines	FL		12/22/2016		13,205,319							70,033			
80516232	Various	TX		12/09/2016		11,328,285							61,024			
80516236	Santa Monica	CA		02/06/2017		13,029,462							64,832			
80516238	Hamilton	NJ		12/29/2016		6,755,514							49,874			
80516241	Lutherville-Timonium	MD		02/28/2017		14,647,359							75,256			
80517111	Manhattan Beach	CA		03/02/2017		32,343,168							164,518			
80517200	Portsmouth	VA		10/10/2017		8,037,937							39,231			
80517222	Mesa	AZ		12/11/2017		9,176,663							44,057			
80518104	Portland	OR		03/12/2018		10,367,672							48,714			
80518120	Atlanta	GA		05/01/2018		8,778,809							52,859			
80518131	New Castle	PA		07/13/2018		6,305,187							37,829			
80518132	Hermitage	PA		07/13/2018		7,760,230							46,559			
80518238	Delray Beach	FL		12/18/2018		4,900,381							27,908			
80519511	Reseda	CA		09/06/2017		12,964,116							54,305			
80519515	Tampa	FL		12/14/2018		11,254,661		(336)			(336)		44,418			
80519516	Ashburn	VA		12/24/2018		8,200,021		(1)			(1)					
5300070	Conway	AR		12/04/2019		28,400,000						119,584	119,584			
5300071	Conway	AR		12/05/2019		46,500,000						272,352	272,352			
9282017	Irving	TX		11/01/2017		19,254,989						89,240	89,240			
BGA03GEH2	Bellevue	WA		05/01/2015		14,196,056		(20,873)			(20,873)	77,331	73,864		(3,467)	(3,467)
BGA03GEJ8	Bellevue	WA		12/27/2012		9,399,263		(7,238)			(7,238)	43,600	42,579		(1,021)	(1,021)
0299999. Mortgages with partial repayments						742,959,164		(100,606)			(100,606)	602,107	5,909,158		(4,488)	(4,488)
0599999 - Totals						742,959,164		(100,606)			(100,606)	602,107	5,909,158		(4,488)	(4,488)

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat		10/28/2015	1		1,006,347			0.856
BGA06B-EP-2	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1		937,333			4.540
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Magnetar Financial LLC		05/26/2015	1		177,861			2.781
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
000000-00-0	RABBI TRUST								2,121,541			XXX
4699999. Any Other Class of Assets - Unaffiliated												
4899999. Total - Unaffiliated										48,214		XXX
4999999. Total - Affiliated										2,169,755		XXX
5099999 - Totals										2,169,755		XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/ Adjusted Carrying Value Less Encumbrances on Disposal	16 Consid-eration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Invest-ment Income
		3 City	4 State					9 Unrealized Valuation Increase (De-crease)	10 Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	11 Current Year's Other Than Temporary Impair-ment Recogn-ized	12 Capital-ized Deferred Interest and Other	13 Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD		DE	Capital Distribution	07/16/2015	01/27/2020	340,236							340,236	340,236				
BRSCPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)		DE	Capital Distribution	09/12/2014	01/27/2020	917,373							917,373	917,373				
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2018	02/25/2020	153,328							153,328	153,328				
BGA06B-EP-2	LENNAR CORPORATION		DE	Capital Distribution	11/12/2015	01/17/2020	290,787							290,787	290,787				
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	02/28/2020	188,916							188,916				188,916	
BGA05S-N6-8	STRATEGIC GROWTH BANCORP INC SSCP HOLDCO		DE	Capital Distribution	03/01/2019	02/01/2020	1,798,346							1,798,346	278,070			1,520,276	
1999999. Joint Venture Interests - Common Stock - Unaffiliated																			
000000-00-0	RABBI TRUST					03/31/2020	3,688,986							3,688,986	1,979,794			1,709,192	
4699999. Any Other Class of Assets - Unaffiliated																			
4899999. Total - Unaffiliated										86,853	78,639			78,639	86,853	86,853			
4999999. Total - Affiliated										3,775,839	78,639			78,639	3,775,839	2,066,647		1,709,192	
5099999 - Totals										3,775,839	78,639			78,639	3,775,839	2,066,647		1,709,192	

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
912810-SK-5	UNITED STATES TREASURY SENIOR GOVT BND		.01/27/2020	J.P. MORGAN SECURITIES INC		160,113,281	150,000,000	724,245	1
912810-SL-3	UNITED STATES TREASURY SENIOR GOVT BND		.03/10/2020	MIZUHO INTERNATIONAL PLC		110,091,246	92,000,000	118,681	1
912828-YS-3	UNITED STATES TREASURY SENIOR GOVT BND		.01/27/2020	Various		253,113,281	250,000,000	889,423	1
0599999. Subtotal - Bonds - U.S. Governments						523,317,808	492,000,000	1,732,349	XXX
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEGE LOS ANGEL		.03/18/2020	CITICORP SECURITIES MARKETS		27,337,176	21,600,000	198,450	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						27,337,176	21,600,000	198,450	XXX
58259N-ZH-9	METROPOLITAN TRANSPRT AUTHORITY MUNI BND		.03/20/2020	Various		22,942,175	17,540,000	454,934	1FE
58259Y-BZ-1	METROPOLITAN TRANSPRT AUTHORITY METROPOLI		.03/20/2020	CITICORP SECURITIES MARKETS		10,525,860	9,000,000	214,398	1FE
73358W-EK-6	PORT AUTH NY & NJ MUNITAX BND REV 4.92		.03/20/2020	Various		17,930,040	18,000,000	421,720	1FE
913366-KD-1	UNIVERSITY OF CALIFORNIA MUNITAX BND		.02/27/2020	BARCLAYS CAPITAL		15,000,000	15,000,000		1FE
91412F-7Y-7	UNIVERSITY OF CALIFORNIA MUNITAX BND		.03/20/2020	Various		27,452,523	24,895,000	504,211	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						93,850,598	84,435,000	1,595,263	XXX
00115A-AM-1	AEP TRANSMISSION COMPANY LLC SENIOR CORP		.03/30/2020	Mitsubishi Securities USA		7,197,408	7,200,000		1FE
00206R-DK-5	AT&T INC SENIOR CORP BND 4.550% 03/09		.02/27/2020	J.P. MORGAN SECURITIES INC		23,049,000	20,000,000	437,306	2FE
00287Y-BD-0	ABBVIE INC CORPBND 4.875% 11/14/48		.01/13/2020	J.P. MORGAN SECURITIES INC		14,971,904	12,800,000	105,733	2FE
035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR		.02/27/2020	J.P. MORGAN SECURITIES INC		11,873,700	10,000,000	175,056	2FE
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		.01/17/2020	SEAPORT GROUP		2,084,300	2,000,000	12,056	1FE
05526D-BQ-7	BAT CAPITAL CORP SENIOR CORP BND 5.282		.03/30/2020	BARCLAYS CAPITAL		8,000,000	8,000,000		2FE
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC SENIOR COR		.01/13/2020	J.P. MORGAN SECURITIES INC		9,938,710	9,500,000	32,300	1FE
059900-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A 1.834%		.03/25/2020	Interest Capitalization		100,594	100,594		1FM
084664-CQ-2	BERKSHIRE HATHAWAY FINANC CORP SENIOR CO		.01/13/2020	J.P. MORGAN SECURITIES INC		14,863,875	12,500,000	218,750	1FE
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND 5.		.02/27/2020	J.P. MORGAN SECURITIES INC		24,395,800	20,000,000	440,472	2FE
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO		.01/13/2020	J.P. MORGAN SECURITIES INC		10,055,067	9,300,000	141,928	2FE
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		.03/25/2020	Interest Capitalization		90,746	90,746		1FM
209111-FT-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR		.01/13/2020	J.P. MORGAN SECURITIES INC		14,951,640	12,000,000	68,200	1FE
219350-BP-9	CORNING INC SENIOR CORP BND 3.900% 11/		.01/13/2020	J.P. MORGAN SECURITIES INC		14,866,125	14,500,000	87,967	2FE
29279F-AA-7	ENERGY TRANSFER OPERATING LP SENIOR CORP		.02/27/2020	J.P. MORGAN SECURITIES INC		14,710,000	12,500,000	297,309	2FE
29364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND		.01/17/2020	BARCLAYS CAPITAL		4,610,260	3,850,000	49,858	1FE
30161N-AY-7	EXELON CORPORATION SENIOR CORP BND 4.7		.03/30/2020	J.P. MORGAN SECURITIES INC		1,673,091	1,675,000		2FE
30231G-BF-8	EXXON MOBIL CORP SENIOR CORP BND 4.227		.03/17/2020	STIFEL NICOLAUS & CO INC		20,274,200	20,000,000		1FE
30231G-BG-6	EXXON MOBIL CORP SENIOR CORP BND 4.327		.03/17/2020	JEFFRIES & CO. INC.		25,848,500	25,000,000		1FE
31428X-BQ-8	FEDEX CORP SENIORCORPBND 4.050% 02/15/		.02/27/2020	J.P. MORGAN SECURITIES INC		10,163,100	10,000,000	19,125	2FE
42806D-CL-1	HERTZ VEHICLE FINANCING LLC ABS 2019-2A		.01/01/2020	BK AMER MERRILL LYNCH		12,206,250	15,000,000	61,200	3FE
458140-BM-1	INTEL CORPORATION SENIOR CORP BND 4.75		.03/20/2020	Various		30,416,930	30,000,000		1FE
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		.01/13/2020	J.P. MORGAN SECURITIES INC		10,036,888	8,600,000	190,012	2FE
571676-AG-0	MARS INC SENIOR CORP BND 144A 4.125% 0		.01/17/2020	BA SECURITIES		3,698,352	3,150,000	40,064	1FE
665772-CQ-0	NORTHERN STATES POWER COMPANY SECURED CO		.03/17/2020	Susquehanna International Ser		4,864,450	5,000,000	2,000	1FE
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		.02/27/2020	J.P. MORGAN SECURITIES INC		12,095,375	12,500,000	243,542	2FE
713448-EV-6	PEPSICO INC SENIOR CORP BND 3.875% 03/		.03/17/2020	BK AMER MERRILL LYNCH		9,841,900	10,000,000		1FE
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		.01/13/2020	J.P. MORGAN SECURITIES INC		9,876,804	8,400,000	119,000	1FE
96949L-AC-9	WILLIAMS COMPANIES INC SENIOR CORP BND		.02/27/2020	J.P. MORGAN SECURITIES INC		13,978,500	12,500,000	295,729	2FE
976826-BN-6	WISCONSIN POWER AND LIGHT COMP SENIOR CO		.03/30/2020	J.P. MORGAN SECURITIES INC		14,980,950	15,000,000		1FE
BGA0DX-ET-8	BLUE EAGLE 2016-1 - D (BBB RAT SENIOR SE		.01/17/2020	CREDIT		317,398	317,398		2FE
BGA0DX-EU-5	BLUE EAGLE 2016-1 CLO - E (BB SENIOR SEC		.01/17/2020	CREDIT		91,522	91,522		3FE
BGA0LT-FG-5	LENDSL TRUST_18 ABS 8-A A-FL 2.581% 01		.03/23/2020	SPEC FIN		20,745	20,745		1FE
BGA0LT-FH-3	LENDSL TRUST_18 ABS 8-A A-FX 4.150% 01		.03/30/2020	SPEC FIN		1,316,788	1,316,788		1FE
BGA0LT-FJ-9	LENDSL TRUST_18 ABS 2018-A B 4.900% 01		.03/30/2020	SPEC FIN		28,159	28,159		2FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		.01/30/2020	Various		24,671,484	24,671,484		1FE
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		.01/30/2020	Various		850,741	850,741		1FE
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		.01/30/2020	Various		1,417,901	1,417,901		2FE
BGA0QT-JH-4	ORIGIS FL SOLAR 4 TERM LOAN 0.000% 02		.01/10/2020	Various		5,221,883	5,221,883		1FE
BGA0QT-JL-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		.01/17/2020	SPEC FIN		5,044,894	5,044,894		1FE
BGA0QT-JR-2	ORIGIS AZ SOLAR 1 DEBT TERM LOAN 0.00		.01/10/2020	SPEC FIN		3,719,338	3,719,338		1FM
BGA0QV-SL-0	ALTUS TERM LOAN B TERM LOAN 5.000% 06		.03/20/2020	SPEC FIN		6,855,636	6,890,087		2FE
BGA0R9-DD-2	BLUEEAGLE2019-1A(AARATED TERM LOAN 1		.03/27/2020	CREDIT		(1,284,560)	(1,284,560)		1FE
BGA0R9-DH-3	BLUEEAGLE2019-1A(AARATED TERM LOAN 4		.03/27/2020	CREDIT		(254,260)	(254,260)		1FE
BGA0R9-F6-5	BLUEEAGLE2019-1A(AARATED TERM LOAN 5		.03/27/2020	CREDIT		(232,880)	(232,880)		1FE
BGA0R9-GC-1	BLUEEAGLE2019-1A(AARATED TERM LOAN 1		.03/27/2020	CREDIT		(243,800)	(243,800)		2FE
BGA0RR-RY-1	GORILLA INVESTOR LLC TERM LOAN 5.191%		.03/13/2020	CREDIT		38,000,000	38,000,000		1FE
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D.	.01/21/2020	Various		6,507,245	6,125,000	53,792	2FE

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation and Administrative Symbol
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	02/27/2020	J.P. MORGAN SECURITIES INC		25,864,600	20,000,000	3,067	2FE
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D	01/17/2020	Mitsubishi Securities USA		6,295,122	5,900,000	5,672	1FE
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND 5.2	D	02/27/2020	J.P. MORGAN SECURITIES INC		25,353,000	20,000,000	268,333	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						505,275,375	468,766,780	3,368,471	XXX
8399997. Total - Bonds - Part 3						1,149,780,957	1,066,801,780	6,894,533	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,149,780,957	1,066,801,780	6,894,533	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
BGA030-JT-6	FEDERAL HOME LOAN BANK OF IND		03/24/2020	DIRECT	46,000,000	4,600,000			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,600,000	XXX		XXX
9799997. Total - Common Stocks - Part 3						4,600,000	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,600,000	XXX		XXX
9899999. Total - Preferred and Common Stocks						4,600,000	XXX		XXX
9999999 - Totals						1,154,380,957	XXX	6,894,533	XXX

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
912810-SK-5	UNITED STATES TREASURY SENIOR GOVT BND		03/31/2020	Various		135,460,313	117,000,000	124,888,359			(27,463)		(27,463)		124,860,897		10,599,416	10,599,416	971,271	11/15/2049	1
912810-SL-3	UNITED STATES TREASURY SENIOR GOVT BND		03/20/2020	Various		71,463,281	65,000,000	76,720,599			(12,630)		(12,630)		76,707,969		(5,244,688)	(5,244,688)	132,143	02/15/2050	1
912828-YS-3	UNITED STATES TREASURY SENIOR GOVT BND		03/06/2020	Various		266,909,473	250,000,000	253,113,281			(28,349)		(28,349)		253,084,933		13,824,540	13,824,540	1,319,712	11/15/2029	1
0599999	Subtotal - Bonds - U.S. Governments					473,833,067	432,000,000	454,722,239			(68,442)		(68,442)		454,653,799		19,179,268	19,179,268	2,423,126	XXX	XXX
646136-IV-9	NEW JERSEY ST TRANSN TR FRD AUT MUNI BND		01/22/2020	Various		18,583,000	18,583,000	19,849,431	18,583,000						18,583,000				131,307	12/15/2039	2FE
3199999	Subtotal - Bonds - U.S. Special Revenues					18,583,000	18,583,000	19,849,431	18,583,000						18,583,000				131,307	XXX	XXX
00206R-DK-5	AT&T INC SENIOR CORP BND 4.550% 03/09		02/27/2020	Hedge Decrease Adjust.		3,280,000		3,280,000							3,280,000					03/09/2049	2FE
00287Y-BD-0	ABBVIE INC CORP BND 4.875% 11/14/48		01/13/2020	Hedge Decrease Adjust.		207,014		207,014							207,014					11/14/2048	2FE
035240-AN-0	AMHEUSER-BUSCH INBEV WORLDWIDE SENIORCOR		02/27/2020	Hedge Decrease Adjust.		1,640,000		1,640,000							1,640,000					04/15/2048	2FE
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A 3.00		02/15/2020	Paydown		123,890	123,890	123,890	123,890						123,890				410	07/01/2038	1FE
03879M-AB-9	ARC Rail 2013-1 B ABS_13-1 B 144A 4.00		03/15/2020	Paydown		22,254	22,254	22,254	22,254						22,254				221	07/01/2038	2FE
04769F-AA-7	ATLANTAASSETHOLDINGSLLC TERMILOAN 0.00		03/25/2020	Redemption 100.0000		200,562	200,562	200,562	200,562						200,562				2,523	11/30/2066	1FE
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC SENIOR COR		01/13/2020	Hedge Decrease Adjust.		154,057		154,057							154,057					12/15/2047	1FE
05846X-BB-5	BAFC_05-G SUPSEN WHOLE CMO 05-G 3.792%		03/01/2020	Paydown		7,942	7,942	8,070	8,070		(127)		(127)		7,942				50	10/20/2035	1FM
058900-AV-5	BAF_15-R3 WHOLE CMO R3 7A2 144A 1.834%		02/25/2020	Paydown		(82,668)	(82,668)	(40,548)	(40,548)		40,548		40,548							04/29/2037	1FM
07325M-AA-2	BAVIEW COMMERCIAL ASSET TRUST SENIOR/CM		03/25/2020	Paydown		91,845	91,845	73,917	78,883		12,961		12,961		91,845				292	03/25/2037	2FE
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO SENIORCORPB		01/15/2020	Various		4,009,094	3,675,000	3,520,275	3,524,832		121		121		3,524,953		484,141	484,141	70,601	07/15/2048	1FE
084664-CQ-2	BERKSHIRE HATHAWAY FINANC CORP SENIOR CO		01/13/2020	Hedge Decrease Adjust.		202,199		202,199							202,199					08/15/2048	1FE
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/15/2020	SUMITOMO BANK		1,157,220	1,000,000	1,108,650	1,107,559		(122)		(122)		1,107,437		49,783	49,783	12,219	04/01/2045	1FE
12189L-AX-9	BURLINGTON NORTHERN SANTA FE L SENIOR CO		01/15/2020	Various		17,046,425	13,750,000	15,857,344	15,702,661		(2,058)		(2,058)		15,700,603		1,345,822	1,345,822	244,139	09/01/2045	1FE
12464Y-AC-3	CBASS_07-CB5 SENIORABS07-CB5 1.197% 04		03/25/2020	Paydown		207,172	207,172	158,098	155,847		51,325		51,325		207,172				583	04/25/2037	1FM
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO		01/13/2020	Hedge Decrease Adjust.		149,242		149,242							149,242					09/01/2047	2FE
155431-AA-7	CENTRAL STORAGE TRUST SENIOR SECURED COR		01/23/2020	SEAPORT GROUP		22,445,000	21,000,000	21,813,970	21,772,013		(1,848)		(1,848)		21,770,165		674,835	674,835	236,595	02/01/2038	1FE
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C CDMFC_06		03/25/2020	Paydown		99,615	144,041	119,226	122,248		(22,633)		(22,633)		99,615				459	12/25/2046	1FM
16678R-FC-6	CCMFC 2006-1A A2 CDMFC_06-1A 1.147% 12		03/25/2020	Paydown		318,102	404,071	247,146	254,336		63,766		63,766		318,102				1,093	12/25/2046	1FM
16678Y-AA-0	CCMFC 2006-3A A1 WHOLE CMO 144A 1.077%		03/25/2020	Paydown		377,623	392,436	380,418	408,390		(30,767)		(30,767)		1,092				1,092	08/25/2047	1FM
16679B-AA-9	CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO		03/25/2020	Paydown		818,102	888,391	739,102	792,702		25,401		25,401		818,102				3,987	05/25/2048	1FM
209111-FT-5	CONSOLIDATED EDISON CO OF NEW SENIOR COR		01/13/2020	Hedge Decrease Adjust.		194,176		194,176							194,176					12/01/2048	1FE
219350-BP-9	CORNING INC SENIOR CORP BND 3.900% 11/		01/13/2020	Hedge Decrease Adjust.		235,899		235,899							235,899					11/15/2049	2FE
25151K-AC-3	DBALT_07-3 SUPSEN ABS_07-3-2A1 1.697%		03/25/2020	Paydown		182,621	231,572	182,147	186,354		(3,734)		(3,734)		182,621				1,119	10/25/2047	1FM
26362F-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		03/26/2020	Redemption 100.0000		1,095,324	1,095,324	1,095,324	1,095,324						1,095,324				8,911	11/30/2067	1FE
26362F-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		03/26/2020	Redemption 100.0000		809,788	809,788	809,788	809,788						809,788				6,588	11/30/2067	1FE
31428X-BQ-8	FEDEX CORP SENIORCORPBND 4.050% 02/15/		02/27/2020	Hedge Decrease Adjust.		1,640,000		1,640,000							1,640,000					02/15/2048	2FE
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		03/01/2020	Redemption 100.0000		43,364	43,364	44,728	44,715		(7)		(7)		44,708		(1,345)	(1,345)	293	07/25/2041	2PL
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1		03/25/2020	Paydown		220,870	220,870	126,062	114,048		106,822		106,822		220,870				729	01/25/2036	1FM
362375-AC-1	GSAA_06-10 SENIORABS06-10 5.985% 06/25		03/01/2020	Paydown		257,458	257,458	130,189	114,181		143,277		143,277		257,458				989	06/25/2036	1FM
36242D-UR-2	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1 4.0		03/01/2020	Paydown		194,112	194,112	122,831	129,516		64,596		64,596		194,112				778	01/25/2035	1FM
36298Y-AB-6	GSAA 2006-14 A2 SENIOR ABS_06-14 A2 1.		03/25/2020	Paydown		279,671	279,671	122,423	100,345		179,326		179,326		279,671				876	09/25/2036	1FM
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A		03/25/2020	Paydown		537,131	537,131	504,259	501,465		35,666		35,666		537,131				2,454	10/25/2035	1FE
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		03/01/2020	Redemption 100.0000		32,585	32,585	32,814	32,810		(1)		(1)		32,808		(223)	(223)	328	10/25/2036	2PL
41161P-AB-6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-1		03/19/2020	Paydown		247,601	247,601	217,380	219,626		27,974		27,974		247,601				1,049	03/19/2036	1FM
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9		03/19/2020	Paydown		352,647	383,530	291,171	298,629		54,018		54,018		352,647				1,051	11/19/2036	1FM
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		03/25/2020	Paydown		569,790	569,790	472,146	477,102		92,688		92,688		569,790				2,383	04/27/2037	1FM
42806D-CL-1	HERTZ VEHICLE FINANCING LLC ABS 2019-2A		03/24/2020	Forethought Life		12,207,000	15,000,000	12,206,250			8,661		8,661		12,214,911		(7,911)	(7,911)	73,950	05/25/2025	3FE
43741B-AC-3	HMBT 2007-1 12A1 RIBS_07-1-12A1 3.746%		03/01/2020	Paydown		46,854	46,854	39,482	38,883		7,971		7,971		46,854				299	04/25/2047	1FM
45668G-AG-7	INDX_06-AR14 SENIOR ABS_06-AR14 1.147%		03/25/2020	Paydown		378,628	378,628	291,276	295,320		83,308		83,308		378,628				1,355	11/25/2046	1FM
45673B-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		03/25/2020	Redemption 100.0000		1,665,832	1,665,832	1,665,832	1,665,832						1,665,832				4,748	12/15/2067	1FE
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A 1.122		03/25/2020	Paydown		328,660	328,660	248,356	269,506		59,154		59,154		328,660				1,179	08/25/2046	1FM
52523Y-AC-8	LXS 2006-19 A3 ABS_06-19 A3 1.447% 12/		03/25/2020	Paydown		27,967	27,967	20,905	21,475		(21,475)		(21,475)						65	12/25/2036	1FM
52524Y-AC-7	LXS 2007-12N 1A3 LXS_07-12N 1.147% 07/		03/25/2020	Paydown		239,145	238,682	199,477	207,016		32,129		32,129		239,145				761	07/25/2047	1FM

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
										11	12	13	14	15									
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol		
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		01/13/2020	Hedge Decrease Adjust.		138,009		138,009							138,009						02/01/2049	2FE	
617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX 1.197% 11		03/25/2020	Paydown		80,513	80,513	33,036	28,058		52,456		52,456		80,513				170		11/25/2036	1FM	
63543V-AE-3	NCSLT 2006-3 A5 NCSLT_06-3 1.267% 10/2		03/25/2020	Paydown		865,514		508,489	706,222		159,292		159,292		865,514				2,974		10/27/2031	4FE	
64828M-BK-2	NRZT_17-3A-B3 RBMS_17-3A B3 144A 5.398		03/01/2020	Paydown		73,185		75,869	75,543		(2,357)		(2,357)		73,185				660		04/25/2057	1FM	
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS		03/25/2020	Paydown		205,758		190,687	191,004				14,754		205,758				720		02/25/2037	1FM	
665772-CQ-0	NORTHERN STATES POWER COMPANY SECURED CO		03/17/2020	Hedge Decrease Adjust.		1,410,000		1,410,000							1,410,000						09/15/2047	1FE	
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		03/11/2020	Various		8,806,850	12,500,000	10,045,375			1,278		1,278		10,046,653		(1,239,803)	(1,239,803)	259,000		03/15/2048	2FE	
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		02/27/2020	Hedge Decrease Adjust.		2,050,000		2,050,000							2,050,000						03/15/2048	2FE	
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND		03/24/2020	J.P. MORGAN SECURITIES INC		5,940,660	6,000,000	6,095,880	6,087,389		(3,714)		(3,714)		6,083,675		(143,015)	(143,015)	72,450		05/20/2025	1FE	
83417B-AA-6	SOCY_13-1 ABS_13-1 A 144A 4.800% 11/2		03/20/2020	Paydown		110,975		110,975	110,228		748		748		110,975				916		11/20/2038	2FE	
86360N-AK-8	SARM 2006-5 2A2 RBMS_06-5 2A2 3.770% 0		03/01/2020	Paydown		498,878		498,878	314,065		176,666		176,666		498,878				4,365		06/25/2036	1FM	
86364D-AA-8	SARM 2007-7 1A1 RBMS_07-7 1A1 1.247% 0		03/25/2020	Paydown		166,826		166,826	144,279		22,505		22,505		166,826				617		08/25/2037	1FM	
86771Y-AA-9	SUNRUN CALLISTO SUNRN_15-1A ABS 4.400%		03/20/2020	Paydown		202,745		202,661	202,668		.77		.77		202,745				1,466		07/20/2045	1FE	
89175J-AD-2	TPMT_2017-6 WHOLEMO2017-6 3.250% 10/2		01/06/2020			3,486,226	3,517,000	3,346,383	3,367,046		264		264		3,367,310		118,916	118,916	11,748		10/25/2057	1FM	
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		01/13/2020	Hedge Decrease Adjust.		136,404		136,404							136,404						03/15/2049	1FE	
BGA0J6-FK-9	CBCOV 2018-1 LLC CBCOV 2018-1 LLC 0.00		01/01/2020	Paydown		929,694		929,694	929,694						929,694				9,664		01/15/2054	1FE	
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC 0.00		01/01/2020	Paydown		237,006		237,006	237,006						237,006				2,464		01/15/2054	1FE	
BGA0C1-S7-2	SOCY_CE_III_DEBT TERM LOAN 5.810% 01/		01/01/2020	Redemption 100.0000		573,128	573,128	573,128	573,128						573,128						01/16/2035	2FE	
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		01/31/2020	Redemption 100.0000		855,212	855,212	855,212	855,212						855,212						12,914	01/05/2035	2FE
BGA0DH-CC-2	SCTY CE IV TERM LOAN SCTY CE IV TERM LOA		01/21/2020			43,705	43,705	43,705	43,705						43,705				550		04/21/2032	2FE	
BGA0DV-Q4-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		01/17/2020	CREDIT		351,436	351,436	351,436	351,436						351,436				3,121		05/23/2032	1FE	
BGA0DX-EQ-4	BLUE EAGLE 2016-1 B (AA RATED) SENIOR SE		01/17/2020	CREDIT		80,893	80,893	80,893	80,893						80,893				879		05/23/2032	1FE	
BGA0DX-ER-2	BLUE EAGLE 2016 - C (A RATED) SENIOR SEC		01/17/2020	CREDIT		43,785	43,785	43,785	43,785						43,785				560		05/23/2032	1FE	
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FL 3.331% 09/25		02/28/2020	Redemption 100.0000		483,663	483,663	482,499	482,505						482,505		1,158	1,158	1,400		09/25/2037	1FE	
BGA0EG-LR-0	FCO1_05-2A LK-CPT1 A-FX 3.450% 09/25/3		02/28/2020	Redemption 100.0000		507,660	507,660	508,112	508,098		(39)		(39)		508,059		(399)	(399)	5,906		09/25/2037	1FE	
BGA0G9-RQ-0	VENTR_2015-21A RR TERMLOAN 3.867% 04/1		01/15/2020	Redemption 100.0000		1,697,793	1,697,793	1,697,793	1,697,661		(141)		(141)		1,697,519		273	273	13,508		04/15/2027	1FE	
BGA0GZ-BP-1	ATLAS CLO FUNDING I LLC TERMLOAN 3.690		01/15/2020			2,424	2,424	2,424	2,424						2,423		1	1			01/15/2031	2FE	
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		01/01/2020	Paydown		1,219,382	1,219,382	1,219,382	1,219,382						1,219,382						10,631	01/15/2054	1FE
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		02/28/2020	Security Withdraw		2	2	2	2						2		(2)	(2)				01/15/2054	1FE
BGA0K8-WM-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		01/01/2020	Paydown		60,800	60,800	60,800	60,800						60,800							12/31/2052	1FE
BGA0LT-FG-5	LENOSL TRUST_18 ABS 8-A A-FL 2.581% 01		02/28/2020	SPEC FIN		114,667	114,667	114,316	114,316		1		1		114,317		351	351	328		01/25/2049	1FE	
BGA0LT-FH-3	LENOSL TRUST_18 ABS 8-A A-FX 4.150% 01		02/28/2020	SPEC FIN		933,885	933,885	933,885	932,982		(7)		(7)		932,976		909	909	3,352		01/25/2049	1FE	
BGA0LT-FJ-9	LENOSL TRUST_18 ABS 2018-A B 4.900% 01		02/28/2020	SPEC FIN		22,075	22,075	22,075	22,054						22,054		21	21	96		01/25/2049	2FE	
BGA0LY-DR-4	VIKING_18_AEXCESSCF ABS 8_APOCOM 0.000		03/16/2020	Paydown		1,242,880	1,242,880	1,321,058	1,321,058		(78,178)		(78,178)		1,242,880							12/20/2034	1FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		01/29/2020	Redemption 100.0000		776,441	776,441	776,441	415,693						776,441						1,424	04/25/2049	1FE
BGA0MX-V3-6	SERVHL TRUST 2019-1 TERM LOAN 4.000%		02/04/2020	Various		51,992,381	51,992,381	51,992,381	27,681,645						51,992,381				232,044		04/25/2049	1FE	
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		01/30/2020	Redemption 100.0000		26,774	26,774	26,774	14,256						26,774				52		04/25/2049	1FE	
BGA0MX-V4-4	SERVHL TRUST 2019-1 TERM LOAN 4.250%		02/04/2020	Various		1,792,841	1,792,841	1,792,841	954,618						1,792,841				8,502		04/25/2049	1FE	
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		01/30/2020	Redemption 100.0000		44,623	44,623	44,623	23,760						44,623				97		04/25/2049	2FE	
BGA0MX-V5-1	SERVHL TRUST 2019-1 TERM LOAN 4.750%		02/04/2020	Various		2,988,068	2,988,068	2,988,068	1,591,029						2,988,068				15,837		04/25/2049	2FE	
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		03/25/2020	Redemption 100.0000		5,560,635	5,560,635	5,560,635	5,560,635						5,560,635						15,848	03/31/2067	1FE
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		03/25/2020	Redemption 100.0000		1,525,543	1,525,543	1,525,543	1,525,543						1,525,543						4,350	03/31/2067	1FE
BGA0QT-JG-6	ORIGIS GA SOLAR 3 TERM LOAN 0.000% 02		01/09/2020	DIRECT		96,584													96,584		02/25/2055	1FE	
BGA0QT-JH-4	ORIGIS FL SOLAR 4 TERM LOAN 0.000% 02		01/09/2020	DIRECT		2,059,803													2,059,803		2,059,803	02/25/2055	1FE

E05.1

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol	
..BGA00T-JR-2	ORIGIS AZ SOLAR 1 DEBT TERM LOAN 0.00		01/09/2020	DIRECT		694,425											694,425	694,425		02/25/2055	1FE	
..BGA00V-SL-0	ALTUS TERM LOAN B TERM LOAN 5.000% 06		01/08/2020	Redemption 100.0000		60,959	60,959	60,654	60,653						60,653		306	306	300	06/30/2045	2FE	
..BGA00Z-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		03/25/2020	Redemption 100.0000		2,065,221	2,065,221	2,065,221	2,052,909						2,065,221				14,384	12/31/2067	1FE	
..BGA00Z-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		03/25/2020	Redemption 100.0000		435,979	435,979	435,979	435,979						435,979				3,060	12/31/2067	1FE	
..26827E-AC-9	ECAF LTD 2015-1A ABS 4.947% 06/15/40	D	03/15/2020	Paydown		1,266,444	1,266,444	1,266,444	1,266,442		1		1		1,266,444				9,056	06/15/2040	1FE	
..28165R-AA-0	EDVES 16-1 ABS 16-1-C 144A 2.197% 05/2	C	03/25/2020	Paydown		1,080,345	1,080,345	1,029,577	1,057,043		23,302		23,302		1,080,345				5,186	05/26/2036	1FE	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					180,356,211	167,642,560	174,702,691	114,206,672		1,373,848		1,373,848		176,221,580		4,134,630	4,134,630	1,414,768	XXX	XXX	
8399997	Total - Bonds - Part 4					672,772,278	618,225,560	649,274,361	132,789,672		1,305,406		1,305,406		649,458,379		23,313,898	23,313,898	3,969,201	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					672,772,278	618,225,560	649,274,361	132,789,672		1,305,406		1,305,406		649,458,379		23,313,898	23,313,898	3,969,201	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4						XXX													XXX	XXX	
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX													XXX	XXX	
9799997	Total - Common Stocks - Part 4						XXX													XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks						XXX													XXX	XXX	
9899999	Total - Preferred and Common Stocks						XXX													XXX	XXX	
9999999	Totals					672,772,278	XXX	649,274,361	132,789,672		1,305,406		1,305,406		649,458,379		23,313,898	23,313,898	3,969,201	XXX	XXX	

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23														
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)														
007999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX		
014999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																						
SPX/AVGCS/200508/10/28 81.40-3126.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	1,461	4,208,512	2881.4	143,931		15,044		123,153								(36,593)													
SPX/AVGCS/200508/10/28 81.40-3160.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.05/10/2019	.05/08/2020	858	2,472,135	2881.4	88,502		9,250		72,342								(22,501)													
SPX/AVGCS/200625/25/29 17.38-3165.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.06/25/2019	.06/25/2020	1,598	4,662,533	2917.38	149,201		35,008		27,470								(37,509)													
SPX/AVGCS/200625/25/29 17.38-3179.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.06/25/2019	.06/25/2020	250	729,052	2917.38	23,840		5,594		4,295								(5,993)													
SPX/AVGCS/200625/25/29 17.38-3197.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.06/25/2019	.06/25/2020	1,032	3,011,601	2917.38	100,286		23,531		17,743								(25,212)													
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		65,418		43,065								(45,640)													
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		6,956		4,476								(4,853)													
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		34,948		21,993								(24,383)													
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		10,134		10,802								(6,334)													
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		44,274		8,146								(22,900)													
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		83,594		1,426								(28,606)													
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		66,622		1,107								(22,798)													
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		12,527		202								(4,287)													
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		1,720		373								(19,351)													
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		288,618		348,525								(702,043)													
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		10,835		12,242								(26,355)													
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		151,618		164,591								(368,799)													
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		125,574		237,651								(221,602)													

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/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			107,720		213,569			(75,154)						
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			79,242		150,555			(55,285)						
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			25,462		14,391			(17,764)						
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			142,866		76,775			(99,674)						
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			18,244		10,347			(11,403)						
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			86,896		46,281			(54,310)						
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			33,080		21,061			(18,725)						
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			14,618		8,468			(8,274)						
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			89,068		108,814			(46,070)						
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			125,673		147,214			(65,003)						
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			175,554		102,896			(90,804)						
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			106,580		27,352			(47,486)						
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			155,019		56,767			(63,707)						
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			114,969		40,459			(47,248)						
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			444,367		138,355			(170,910)						
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			159,957		423,296			(51,972)						
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			131,529		345,777			(42,735)						
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			63,628		164,202			(20,673)						
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			227,073		492,155			(69,512)						

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/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		141,939		304,415			(43,451)					
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		254,939		493,899			(74,254)					
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		159,023		303,368			(46,317)					
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		50,233		93,458			(14,631)					
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		207,423		315,496			(57,618)					
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		180,420		255,008			(45,870)					
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		101,215		138,411			(25,733)					
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		242,282		231,069			(49,111)					
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		206,325		153,206			(33,947)					
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		250,503		180,796			(41,216)					
SPX/CS/211110/3093.08-3666.26	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		251,600		117,412			(39,109)					
SPX/CS/220210/3352.09-3871.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/10/2020	02/10/2022	1,736	5,820,518	3352.09	3,352	370,185	344,922		85,333			(25,263)					
SPX/CS/220210/3352.09-3974.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	02/10/2020	02/10/2022	1,223	4,101,037	3352.09	3,352	287,073	267,481		65,212			(19,591)					
SPX/CS/220310/2882.23-3328.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/10/2020	03/10/2022	1,671	4,817,480	2882.23	2,882	316,027	307,664		226,479			(8,363)					
SPX/CS/220310/2882.23-3416.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/10/2020	03/10/2022	1,079	3,109,735	2882.23	2,882	231,053	224,939		164,741			(6,114)					
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		3,167		162,061			(35,631)					
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		397		19,914			(4,462)					
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		2,354		116,341			(26,478)					
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		8,912		41,493			(34,872)					
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		5,889		26,634			(23,045)					
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		26,002		80,654			(33,916)					
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		5,713		17,290			(7,452)					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/200710/10/29 93.07-3248.56	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	07/10/2019	07/10/2020	1,613	4,827,255	2993.07	148,438			41,049		6,190			(37,317)				
SPX/AVGCS/200710/10/29 93.07-3280.00	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	07/10/2019	07/10/2020	1,013	3,032,546	2993.07	96,283			26,626		3,889			(24,205)				
SPX/AVGCS/201009/10/29 38.13-3181.88	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/10/2019	10/09/2020	1,271	3,734,305	2938.13	132,941			70,602		28,632			(33,799)				
SPX/AVGCS/201110/10/30 93.08-3317.51	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	11/08/2019	11/10/2020	1,840	5,691,700	3093.08	168,474			103,350		7,638			(42,473)				
SPX/AVGCS/210108/10/32 65.35-3502.09	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	01/10/2020	01/08/2021	1,591	5,194,184	3265.35	3,265	146,995		115,022		1,605			(31,974)				
SPX/AVGCS/210108/10/32 65.35-3525.15	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	01/10/2020	01/08/2021	159	518,490	3265.35	3,265	15,347		12,009		162			(3,338)				
SPX/AVGCS/210108/10/32 65.35-3534.74	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	01/10/2020	01/08/2021	634	2,070,322	3265.35	3,265	61,696		48,276		651			(13,420)				
SPX/AVGCS/210210/10/33 52.09-3595.52	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,721	5,768,150	3352.09	3,352	165,200		142,589		873			(22,611)				
SPX/AVGCS/210210/10/33 52.09-3631.75	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,004	3,366,904	3352.09	3,352	101,579		87,676		522			(13,903)				
SPX/AVGCS/210225/25/31 28.21-3387.54	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	1,157	3,618,619	3128.21	3,128	132,261		119,699		7,060			(12,561)				
SPX/AVGCS/210325/25/24 75.56-2655.54	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,683	4,165,957	2475.56	2,476	153,054		151,344		162,779			(1,710)				
SPX/AVGCS/210325/25/24 75.56-2682.30	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,069	2,645,319	2475.56	2,476	109,304		108,083		116,171			(1,221)				
SPX/CS/200409/2888.21- 3010.96	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	451	1,303,621	2888.21	31,808			713		253			(8,019)				
SPX/CS/200409/2888.21- 3019.73	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	276	796,872	2888.21	20,639			462		159			(5,203)				
SPX/CS/200424/2826.06- 2955.93	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	05/24/2019	04/24/2020	293	828,676	2826.06	21,546			1,525		4,863			(5,966)				
SPX/CS/200424/2926.17- 3182.21	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	19,418	56,820,578	2926.17	2,448,967			158,665		86,273			(620,865)				
SPX/CS/200508/2886.73- 3019.50	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	06/10/2019	05/08/2020	253	730,165	2886.73	18,692			2,122		3,087			(5,160)				
SPX/CS/200522/2826.06- 2932.04	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	05/24/2019	05/22/2020	1,331	3,760,456	2826.06	81,226			11,735		33,348			(20,709)				
SPX/CS/200522/2826.06- 3073.34	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	05/24/2019	05/22/2020	21,832	61,699,786	2826.06	2,671,601			385,982		810,807			(681,145)				
SPX/CS/200610/2779.03- 3612.74	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	06/08/2018	06/10/2020	310	860,886	2779.03	79,546			7,644		22,311			(9,971)				
SPX/CS/200710/2918.65- 3063.78	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	08/09/2019	07/10/2020	372	1,085,053	2918.65	29,730			9,001		10,264			(8,183)				
SPX/CS/200825/2847.11- 2968.11	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	08/23/2019	08/25/2020	751	2,139,191	2847.11	51,768			20,823		30,469			(13,014)				
SPX/CS/200825/2984.87- 3121.91	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	09/25/2019	08/25/2020	449	1,338,716	2984.87	35,476			15,575		11,158			(9,734)				
SPX/CS/200910/2979.39- 3101.84	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	09/10/2019	09/10/2020	200	596,293	2979.39	14,222			6,316		5,250			(3,575)				
SPX/CS/200925/2984.87- 3081.88	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	09/25/2019	09/25/2020	3,139	9,369,114	2984.87	180,824			87,886		71,389			(45,459)				
SPX/CS/201009/2938.13- 3033.62	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/10/2019	10/09/2020	898	2,639,501	2938.13	51,074			27,124		24,726			(12,985)				
SPX/CS/201023/3022.55- 3120.78	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	1,004	3,034,968	3022.55	57,968			33,078		21,595			(14,738)				
SPX/CS/201023/3022.55- 3143.45	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	185	559,987	3022.55	12,992			7,413		4,666			(3,303)				
SPX/CS/201023/3022.55- 3151.07	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	7,562	22,857,126	3022.55	555,428			316,939		199,298			(141,211)				

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/201023/3022.55-3226.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	9,585	28,971,864	3022.55	1,037,219			591,859		343,404								
SPX/CS/201125/3133.64-3235.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2019	11/25/2020	396	1,239,499	3133.64	23,860			15,596		6,074								
SPX/CS/201125/3133.64-3344.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2019	11/25/2020	9,678	30,326,824	3133.64	1,088,733			711,630		243,090								
SPX/CS/201125/3133.64-3368.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	11/25/2019	11/25/2020	21,294	66,727,526	3133.64	2,602,374			1,700,993		565,014								
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			163,682		424,331								
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			126,635		321,008								
SPX/CS/210125/3295.47-3517.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2021	11,344	37,384,860	3295.47	3,295	1,315,947		1,083,721		168,640								
SPX/CS/210125/3295.47-3592.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2021	502	1,653,136	3295.47	3,295	71,581		58,949		8,716								
SPX/CS/210210/3352.09-3461.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,686	5,650,141	3352.09	3,352	104,697		90,367		12,279								
SPX/CS/210210/3352.09-3493.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	1,511	5,066,663	3352.09	3,352	118,560		102,332		13,334								
SPX/CS/210210/3352.09-3603.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	15,958	53,491,865	3352.09	3,352	1,987,223		1,715,229		207,075								
SPX/CS/210210/3352.09-3611.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	2,339	7,839,736	3352.09	3,352	298,537		257,676		30,882								
SPX/CS/210210/3352.09-3654.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	523	1,752,574	3352.09	3,352	73,994		63,866		7,460								
SPX/CS/210210/3352.09-3678.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	5,497	18,425,135	3352.09	3,352	815,312		703,719		81,381								
SPX/CS/210210/3352.09-3804.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/10/2020	02/10/2021	373	1,250,064	3352.09	3,352	64,553		55,718		6,258								
SPX/CS/210225/2475.56-2597.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	353	874,309	2475.56	2,476	22,907		22,628		25,292								
SPX/CS/210225/2475.56-2742.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	410	1,014,366	2475.56	2,476	51,703		51,072		60,185								
SPX/CS/210225/2475.56-2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	2,827	6,999,107	2475.56	2,476	422,877		417,720		502,338								
SPX/CS/210225/2475.56-3007.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	02/25/2021	211	522,646	2475.56	2,476	42,909		42,386		53,424								
SPX/CS/210225/3128.21-3229.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	656	2,053,309	3128.21	3,128	38,130		34,509		13,632								
SPX/CS/210225/3128.21-3261.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	5,981	18,710,769	3128.21	3,128	444,194		402,008		152,966								
SPX/CS/210225/3128.21-3268.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	290	905,732	3128.21	3,128	22,634		20,485		7,738								
SPX/CS/210225/3128.21-3305.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	212	663,532	3128.21	3,128	20,324		18,394		6,685								
SPX/CS/210225/3128.21-3339.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	11,618	36,342,541	3128.21	3,128	1,295,248		1,172,236		406,971								
SPX/CS/210225/3128.21-3347.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	4,982	15,586,183	3128.21	3,128	572,636		518,252		178,275								
SPX/CS/210225/3128.21-3362.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	15,992	50,026,268	3128.21	3,128	1,946,027		1,761,209		595,294								
SPX/CS/210225/3128.21-3370.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	4,114	12,871,015	3128.21	3,128	514,197		465,363		156,014								
SPX/CS/210225/3128.21-3409.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	279	873,501	3128.21	3,128	39,238		35,511		11,433								
SPX/CS/210225/3128.21-3433.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2021	5,474	17,125,122	3128.21	3,128	816,183		738,669		231,412								

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/210310/2743.07-3250.54	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	2,520	6,913,694	2743.07	530,280			250,369		414,803									
SPX/CS/210310/2743.07-3333.82	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,516	4,159,176	2743.07	345,212			162,990		265,906									
SPX/CS/210310/2743.07-3483.43	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,346	3,692,392	2743.07	333,792			157,598		250,252									
SPX/CS/210319/2304.92-2443.22	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/19/2021	478	1,101,631	2304.92	2,305	43,039		42,550		42,575									
SPX/CS/210319/2409.39-2553.95	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/19/2021	416	1,001,703	2409.39	2,409	35,917		35,509		36,548									
SPX/CS/210325/2475.56-2556.02	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,358	3,361,490	2475.56	2,476	60,439		59,764		64,759									
SPX/CS/210325/2475.56-2574.58	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	816	2,020,295	2475.56	2,476	43,784		43,294		47,564									
SPX/CS/210325/2475.56-2581.67	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	480	1,187,903	2475.56	2,476	27,534		27,226		29,888									
SPX/CS/210325/2475.56-2617.52	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	242	599,670	2475.56	2,476	17,990		17,789		19,886									
SPX/CS/210325/2475.56-2642.66	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	11,991	29,683,678	2475.56	2,476	1,020,768		1,009,362		1,145,825									
SPX/CS/210325/2475.56-2648.85	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	5,528	13,684,352	2475.56	2,476	484,289		478,878		546,299									
SPX/CS/210325/2475.56-2661.23	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	19,526	48,337,240	2475.56	2,476	1,816,483		1,796,187		2,056,209									
SPX/CS/210325/2475.56-2667.42	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	7,637	18,906,332	2475.56	2,476	730,727		722,562		828,777									
SPX/CS/210325/2475.56-2698.36	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	711	1,760,524	2475.56	2,476	77,780		76,911		88,382									
SPX/CS/210325/2475.56-2716.93	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	8,470	20,967,593	2475.56	2,476	972,930		962,060		1,130,855									
SPX/CS/210325/2475.56-2735.49	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	374	925,872	2475.56	2,476	46,386		45,868		53,322									
SPX/CS/210325/2475.56-2748.23	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	4,575	11,326,350	2475.56	2,476	587,373		580,810		680,246									
SPX/CS/210325/2475.56-2809.76	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	855	2,116,500	2475.56	2,476	128,895		127,455		151,258									
SPX/CS/210409/2888.21-3422.53	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,891	5,461,340	2888.21	406,870			208,826		233,208									
SPX/CS/210409/2888.21-3510.89	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,989	5,744,864	2888.21	460,164			236,179		255,269									
SPX/CS/210409/2888.21-3841.32	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	224	646,814	2888.21	58,084			29,812		31,065									
SPX/CS/210525/2826.06-3587.90	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	05/24/2019	05/25/2021	518	1,464,921	2826.06	125,397			72,506		85,069									
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/10/2019	10/08/2021	341	1,003,231	2938.13	84,974			65,190		46,504									
SPX/CS/220125/3295.47-3806.27	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2022	1,444	4,758,396	3295.47	3,295	310,732		283,429		79,158									
SPX/CS/220125/3295.47-3907.07	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2022	1,253	4,128,189	3295.47	3,295	298,468		272,243		74,005									
SPX/CS/220225/3128.21-3613.08	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	1,586	4,961,150	3128.21	3,128	321,185		305,976		145,687									
SPX/CS/220225/3128.21-3708.11	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	1,207	3,776,399	3128.21	3,128	271,561		258,701		116,236									
SPX/CS/220225/3128.21-3879.05	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	829	2,593,784	3128.21	3,128	207,762		197,924		87,066									
SPX/CLQ/200409/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	1,739,627	1,739,627	2.9%	71,151			1,594											

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/200409/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2020	4,646,651	4,646,651	0.032	202,594			4,540		1,646			(51,074)				
SPX/CLQ/200424/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	2,086,952	2,086,952	2.9%	85,565			5,544					(21,693)				
SPX/CLQ/200424/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	04/25/2019	04/24/2020	2,826,228	2,826,228	3.2%	123,506			8,002					(31,311)				
SPX/CLQ/200508/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	05/10/2019	05/08/2020	3,104,833	3,104,833	0.032	135,681			14,181		5,062			(34,495)				
SPX/CLQ/200610/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	06/10/2019	06/10/2020	2,508,967	2,508,967	0.032	102,868			19,826		5,634			(25,861)				
SPX/CLQ/200625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	3,033,599	3,033,599	2.7%	108,603			25,482					(27,302)				
SPX/CLQ/200625/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	1,663,371	1,663,371	2.9%	62,875			14,753					(15,807)				
SPX/CLQ/200625/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	06/25/2019	06/25/2020	2,836,183	2,836,183	0.032	115,149			27,018					(28,948)				
SPX/CLQ/200724/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	1,246,095	1,246,095	2.7%	46,853			14,914					(11,878)				
SPX/CLQ/200724/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	1,557,573	1,557,573	2.9%	61,524			19,584					(15,598)				
SPX/CLQ/200724/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	07/25/2019	07/24/2020	3,780,384	3,780,384	0.032	159,154			50,660					(40,349)				
SPX/CLQ/201023/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	2,694,669	2,694,669	0.028	94,583			53,971					(24,046)				
SPX/CS/200910/2979.39-3153.09	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	09/10/2019	09/10/2020	177	527,816	2979.39	16,943			7,525		5,801			(4,259)				
SPX/CS/201110/3093.08-3193.61	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	11/08/2019	11/10/2020	850	2,629,602	3093.08	50,225			30,811		14,536			(12,662)				
SPX/CS/201110/3093.08-3216.80	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	11/08/2019	11/10/2020	219	678,257	3093.08	15,668			9,611		4,381			(3,950)				
SPX/CS/201110/3093.08-3224.54	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	11/08/2019	11/10/2020	236	731,448	3093.08	17,847			10,948		4,932			(4,499)				
SPX/CS/201110/3093.08-3232.27	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	11/08/2019	11/10/2020	186	576,060	3093.08	14,805			9,082		4,043			(3,732)				
SPX/CS/201110/3093.08-3247.73	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	11/08/2019	11/10/2020	299	923,418	3093.08	25,948			15,918		6,966			(6,542)				
SPX/CS/201210/3132.52-3234.33	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	12/10/2019	12/10/2020	564	1,765,803	3132.52	33,903			23,581		9,238			(8,523)				
SPX/CS/201210/3265.35-3415.46	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	01/10/2020	12/10/2020	180	588,701	3265.35	3,265	15,130		11,556		2,050			(3,574)				
SPX/CS/210108/3265.35-3371.47	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	01/10/2020	01/08/2021	471	1,539,512	3265.35	3,265	29,251		22,888		4,789			(6,362)				
SPX/CS/210128/3276.24-3472.81	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	01/29/2020	01/28/2021	370	1,211,256	3276.24	3,276	39,827		33,152		5,743			(6,675)				
SPX/CS/210205/3334.69-3534.77	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	02/05/2020	02/05/2021	220	733,206	3334.69	3,335	23,096		19,612		2,643			(3,484)				
SPX/CS/210310/2882.23-2975.90	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	03/10/2020	03/10/2021	299	861,235	2882.23	2,882	15,674		14,843		10,353			(832)				
SPX/CS/210310/2882.23-2997.52	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	03/10/2020	03/10/2021	238	684,732	2882.23	2,882	15,201		14,394		9,952			(807)				
SPX_INDJ_NDX/ARBCS/200925/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	09/25/2019	09/25/2020	1,534,451	1,534,451	5.25%	44,039			21,404		22,567			(11,071)				
SPX_INDJ_NDX/ARBCS/201224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	12/24/2019	12/24/2020	1,536,485	1,536,485	5.25%	42,407			31,241		10,170			(10,691)				
SPX_INDJ_NDX/ARBCS/210310/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	03/10/2020	03/10/2021	1,297,649	1,297,649	5.25%		38,281		36,249		16,956			(2,032)				
SPX_INDJ_NDX/ARBCS/210325/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	BNP PARIBAS	03/25/2020	03/25/2021	1,125,233	1,125,233	5.25%		34,882		34,492		28,569			(390)				

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX_INDU_NDX/ARBCS/210325/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/25/2020	03/25/2021	1,866,256	1,866,256	7.75%		78,943		78,061		66,939			(882)					
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			15,648		70,189			(27,083)					
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			12,930		30,745			(11,755)					
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			44,158		60,852			(24,995)					
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			214,103		847,190			(73,267)					
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			184,531		742,566			(63,147)					
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			55,803		230,121			(19,096)					
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			94,673		100,083			(23,154)					
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			101,356		93,037			(23,880)					
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			211,528		199,011			(42,877)					
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			132,747		124,488			(26,908)					
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			382,156		334,879			(70,335)					
SPX/CLQ/200409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/10/2019	04/09/2020	1,869,686	1,869,686	2.7%	71,983			1,613					(18,147)					
SPX/CLQ/200424/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/25/2019	04/24/2020	936,370	936,370	2.7%	36,518			2,366					(9,258)					
SPX/CLQ/200508/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/10/2019	05/08/2020	1,848,221	1,848,221	2.7%	70,602			7,379		1,038			(17,950)					
SPX/CLQ/200508/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/10/2019	05/08/2020	1,181,089	1,181,089	2.9%	47,834			5,000		1,099			(12,161)					
SPX/CLQ/200522/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/24/2019	05/22/2020	2,010,836	2,010,836	2.7%	74,602			10,778					(19,020)					
SPX/CLQ/200522/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/24/2019	05/22/2020	1,033,920	1,033,920	2.9%	40,736			5,885					(10,386)					
SPX/CLQ/200522/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/24/2019	05/22/2020	2,792,104	2,792,104	3.2%	118,385			17,104					(30,183)					
SPX/CLQ/200610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/10/2019	06/10/2020	1,897,857	1,897,857	2.7%	68,323			13,168		1,696			(17,176)					
SPX/CLQ/200610/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	06/10/2019	06/10/2020	3,296,695	3,296,695	2.9%	125,274			24,145		4,487			(31,494)					
SPX/CLQ/200710/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2019	07/10/2020	2,571,481	2,571,481	2.7%	94,116			26,027		813			(23,660)					
SPX/CLQ/200710/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2019	07/10/2020	1,606,978	1,606,978	2.9%	82,029			17,153		793			(15,594)					
SPX/CLQ/200710/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2019	07/10/2020	4,943,527	4,943,527	3.2%	203,673			56,323		4,103			(51,203)					
SPX/CLQ/200810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2020	5,836,182	5,836,182	2.7%	207,184			74,865		11,764			(52,231)					
SPX/CLQ/200810/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2020	1,320,410	1,320,410	2.9%	49,779			17,988		3,410			(12,549)					
SPX/CLQ/200810/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/09/2019	08/10/2020	3,301,289	3,301,289	3.2%	134,362			48,551		11,796			(33,873)					
SPX/CLQ/200825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/23/2019	08/25/2020	1,767,236	1,767,236	2.7%	59,556			23,955					(14,972)					
SPX/CLQ/200825/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/23/2019	08/25/2020	1,870,766	1,870,766	2.9%	67,348			27,090		25			(16,931)					

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)			
SPX/CLQ/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		48,491		367				(30,307)						
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		34,864		1,708				(19,735)						
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		24,328		1,785				(13,770)						
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	0.028	167,232		74,273		6,295				(42,042)						
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		26,645						(13,782)						
SPX/CLQ/200925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.09/25/2019	.09/25/2020	1,532,533	1,532,533	2.7%	54,098		26,294						(13,600)						
SPX/CLQ/200925/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.09/25/2019	.09/25/2020	2,534,304	2,534,304	2.8%	92,502		44,959						(23,255)						
SPX/CLQ/201009/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.10/10/2019	.10/09/2020	2,006,238	2,006,238	2.5%	63,999		33,988		3,190				(16,271)						
SPX/CLQ/201009/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.10/10/2019	.10/09/2020	2,059,013	2,059,013	2.7%	70,830		37,616		4,519				(18,008)						
SPX/CLQ/201009/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.10/10/2019	.10/09/2020	2,462,617	2,462,617	0.028	87,669		46,559		6,125				(22,289)						
SPX/CLQ/201110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/08/2019	.11/10/2020	1,383,416	1,383,416	2.5%	44,684		27,411		1,123				(11,265)						
SPX/CLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/08/2019	.11/10/2020	1,366,276	1,366,276	2.7%	47,410		29,083		1,546				(11,952)						
SPX/CLQ/201110/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/08/2019	.11/10/2020	3,811,390	3,811,390	2.8%	136,829		83,937		4,949				(34,495)						
SPX/CLQ/201125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/25/2019	.11/25/2020	2,828,603	2,828,603	2.5%	92,495		60,458						(23,253)						
SPX/CLQ/201125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/25/2019	.11/25/2020	1,206,369	1,206,369	2.7%	42,344		27,677						(10,645)						
SPX/CLQ/201125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.11/25/2019	.11/25/2020	2,579,646	2,579,646	2.8%	93,383		61,038						(23,476)						
SPX/CLQ/201210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.12/10/2019	.12/10/2020	1,675,335	1,675,335	2.5%	55,119		38,337		778				(13,857)						
SPX/CLQ/201210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.12/10/2019	.12/10/2020	1,660,939	1,660,939	2.7%	58,631		40,780		1,109				(14,740)						
SPX/CLQ/201210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.12/10/2019	.12/10/2020	2,784,127	2,784,127	0.028	101,621		70,680		2,128				(25,547)						
SPX/CLQ/210125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/24/2020	.01/25/2021	3,707,895	3,707,895	2.50%									(21,920)						
SPX/CLQ/210125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/24/2020	.01/25/2021	1,912,888	1,912,888	2.70%									(12,085)						
SPX/CLQ/210125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/24/2020	.01/25/2021	3,342,345	3,342,345	2.80%									(21,706)						
SPX/CLQ/210125/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.01/24/2020	.01/25/2021	503,530	503,530	4.30%									(4,185)						
SPX/CLQ/210210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.02/10/2020	.02/10/2021	3,070,601	3,070,601	2.50%									(13,953)						
SPX/CLQ/210210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.02/10/2020	.02/10/2021	1,342,441	1,342,441	2.70%									(6,523)						
SPX/CLQ/210210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.02/10/2020	.02/10/2021	3,832,021	3,832,021	2.80%									(19,196)						
SPX/CLQ/210225/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.03/25/2020	.02/25/2021	3,052,807	3,052,807	4.30%									(1,497)						
SPX/CLQ/210310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.03/10/2020	.03/10/2021	1,715,727	1,715,727	2.50%									(2,094)						
SPX/CLQ/210310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZIZ7FF32WFEA76	.03/10/2020	.03/10/2021	875,564	875,564	2.70%									(1,180)						

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/210310/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E57ODZIZ7FF32TWEFA76	03/10/2020	03/10/2021	3,586,463	3,586,463	2.80%		95,041	89,997		35,225			(5,044)				
SPX/CLQ/210325/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E57ODZIZ7FF32TWEFA76	03/25/2020	03/25/2021	2,691,765	2,691,765	2.50%		57,873	57,226		75,408			(647)				
SPX/CLQ/210325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E57ODZIZ7FF32TWEFA76	03/25/2020	03/25/2021	1,211,862	1,211,862	2.70%		28,600	28,280		36,757			(320)				
SPX/CLQ/210325/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Citibank, National Association	E57ODZIZ7FF32TWEFA76	03/25/2020	03/25/2021	6,056,987	6,056,987	2.80%		149,608	147,936		190,636			(1,672)				
SPX/AVGCS/200925/25/29 84.87-3201.27	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	09/25/2019	09/25/2020	1,606	4,794,197	2984.87	155,811	75,730	14,726					(39,170)				
SPX/AVGCS/200925/25/29 84.87-3222.07	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	09/25/2019	09/25/2020	173	515,434	2984.87	17,525	8,518	1,592					(4,406)				
SPX/AVGCS/201210/10/31 32.52-3359.83	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	1,450	4,542,995	3132.52	142,650	99,217	5,375					(35,862)				
SPX/AVGCS/201210/10/31 32.52-3392.74	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	908	2,844,717	3132.52	94,445	65,689	3,423					(23,743)				
SPX/CS/200701/2964.33-3164.27	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	07/01/2019	07/01/2020	208	616,330	2964.33	22,003	5,531	4,439					(5,531)				
SPX/CS/200821/2847.11-3038.92	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	08/23/2019	08/21/2020	475	1,351,681	2847.11	48,661	19,244	26,764					(12,371)				
SPX/CS/200825/2847.11-3067.61	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	08/23/2019	08/25/2020	14,540	41,397,996	2847.11	1,668,339	671,064	904,571					(419,415)				
SPX/CS/200825/2847.11-3074.88	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	08/23/2019	08/25/2020	723	2,059,424	2847.11	85,054	34,212	45,885					(21,382)				
SPX/CS/200925/2915.56-3790.23	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	09/25/2018	09/25/2020	341	995,302	2915.56	94,355	22,866	25,528					(11,827)				
SPX/CS/210325/2798.36-3721.82	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	03/25/2019	03/25/2021	1,094	3,062,557	2798.36	281,755	138,916	187,955					(35,318)				
SPX/CS/210510/2881.40-3658.97	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	05/10/2019	05/10/2021	350	1,009,856	2881.4	89,776	50,029	50,037					(11,285)				
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	11/08/2019	11/10/2021	447	1,383,141	3093.08	115,769	93,487	41,274					(14,532)				
SPX/CS/220110/3265.35-4053.24	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	01/10/2020	01/10/2022	564	1,841,618	3265.35	3,265	147,329	131,485					(15,844)				
SPX/CS/220125/3295.47-4086.41	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	01/24/2020	01/25/2022	567	1,866,924	3295.47	3,295	148,607	135,550					(13,058)				
SPX_INDU_NDX/ARBCS/200 610/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	06/10/2019	06/10/2020	1,695,895	1,695,895	5.75%		50,538	9,741		68,818			(12,705)				
SPX_INDU_NDX/ARBCS/200 710/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	07/10/2019	07/10/2020	1,487,963	1,487,963	5.75%		42,853	11,851		19,825			(10,773)				
SPX_INDU_NDX/ARBCS/200 710/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	07/10/2019	07/10/2020	2,568,393	2,568,393	8.50%		90,407	25,001		38,495			(22,728)				
SPX_INDU_NDX/ARBCS/200 724/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	07/25/2019	07/24/2020	2,374,672	2,374,672	8.50%		85,013	27,061		27,797			(21,553)				
SPX_INDU_NDX/ARBCS/200 925/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	09/25/2019	09/25/2020	2,187,567	2,187,567	7.75%		81,377	39,552		41,289			(20,458)				
SPX_INDU_NDX/ARBCS/201 125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	11/25/2019	11/25/2020	3,248,967	3,248,967	5.25%		88,697	57,975		27,476			(22,298)				
SPX_INDU_NDX/ARBCS/201 125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	11/25/2019	11/25/2020	1,735,002	1,735,002	7.75%		59,511	38,898		19,247			(14,961)				
SPX_INDU_NDX/ARBCS/201 210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	1,348,154	1,348,154	5.25%		38,018	26,443		12,729			(9,558)				
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	3,296,446	3,296,446	7.75%		117,024	81,394		41,363			(29,419)				
SPX_INDU_NDX/ARBCS/210 108/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	01/10/2020	01/08/2021	1,381,744	1,381,744	5.25%		37,031	28,976		8,386			(8,055)				
SPX_INDU_NDX/ARBCS/210 108/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	01/10/2020	01/08/2021	3,639,415	3,639,415	7.75%		121,193	94,831		29,446			(26,361)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX_INDU_NDX/ARBCS/210-125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/24/2020	01/25/2021	1,572,081	1,572,081	5.25%		42,761		35,215		8,191			(7,546)						
SPX_INDU_NDX/ARBCS/210-125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/24/2020	01/25/2021	2,449,981	2,449,981	7.75%		83,054		68,398		17,125			(14,657)						
SPX/CS/200409/2888.40-3013.15	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			393		158			(4,424)						
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			1,296		318			(14,575)						
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			2,049		441			(23,051)						
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			2,109		400			(23,725)						
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			3,230		6,575			(12,640)						
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			6,184		11,409			(24,199)						
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			1,970		1,463			(7,709)						
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			1,406		984			(5,501)						
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			2,685		1,515			(10,507)						
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			3,300		1,596			(12,914)						
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			1,588		2,723			(3,864)						
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			2,068		3,399			(5,030)						
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			8,346		16,490			(14,729)						
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			6,166		10,850			(10,880)						
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			30,317		12,762			(39,544)						
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			5,496		3,280			(5,888)						
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			35,022		15,143			(37,524)						
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			51,524		21,042			(55,204)						
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			15,679		8,830			(14,253)						
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			7,237		3,786			(6,579)						
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			6,011		3,873			(5,104)						
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			6,399		3,845			(5,142)						
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			12,401		9,181			(9,877)						
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			8,441		5,987			(6,723)						
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			13,239		9,205			(10,544)						
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			32,452		17,336			(25,847)						
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			373,436		193,863			(297,427)						

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SPX/CS/200724/3003.67-3409.82	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			13,579		6,731			(10,815)				
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			11,283		8,422			(6,637)				
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			10,187		7,110			(5,490)				
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			8,117		5,343			(4,374)				
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			13,700		10,821			(7,086)				
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			10,740		8,366			(5,555)				
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			10,536		4,190			(5,044)				
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			18,880		12,162			(8,412)				
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			38,983		21,318			(17,369)				
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			1,775,005		927,345			(790,844)				
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			17,305		8,941			(7,452)				
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			11,744		6,276			(5,057)				
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			11,394		5,373			(4,907)				
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			12,046		5,640			(5,066)				
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			12,775		5,930			(5,348)				
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			11,661		4,903			(4,881)				
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			14,808		4,949			(6,086)				
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	677,116	3132.52	32,772			21,882		6,067			(8,992)				
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			186,635		49,384			(76,699)				
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			13,414		4,936			(5,159)				
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			388,902		131,079			(149,578)				
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			58,017		18,392			(22,314)				
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			75,298		22,885			(28,961)				
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			50,782		14,909			(19,531)				
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			13,937		5,018			(5,162)				
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			18,273		6,017			(6,768)				
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			13,465		4,485			(4,926)				
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			8,278		3,141			(2,992)				
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			11,735		4,416			(4,242)				

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/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			20,073		7,516			(7,255)					
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			11,298		4,165			(4,084)					
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			33,020		10,198			(11,935)					
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			78,371		23,384			(28,327)					
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			17,006		5,777			(6,122)					
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			13,892		3,216			(4,846)					
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			15,365		3,377			(5,360)					
SPX/CS/210108/3352.09-3508.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	01/08/2021	288	966,797	3352.09	3,352	24,653		20,948		2,491			(3,706)					
SPX/CS/210108/3352.09-3700.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	01/08/2021	246	823,220	3352.09	3,352	36,963		31,407		3,262			(5,556)					
SPX/CS/210108/3352.09-3804.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	01/08/2021	986	3,305,746	3352.09	3,352	165,287		140,444		14,181			(24,844)					
SPX/CS/210210/3352.09-3504.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	02/10/2021	164	550,877	3352.09	3,352	13,772		11,887		1,527			(1,885)					
SPX/CS/210210/3352.09-3704.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	02/10/2021	155	519,942	3352.09	3,352	24,021		20,733		2,374			(3,288)					
SPX/CS/210210/3352.09-3727.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/10/2020	02/10/2021	359	1,203,430	3352.09	3,352	57,404		49,547		5,636			(7,857)					
SPX/CS/210219/3337.75-3538.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/26/2020	02/19/2021	154	515,189	3337.75	3,338	10,905		9,880		1,883			(1,025)					
SPX/CS/210219/3373.23-3575.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/26/2020	02/19/2021	339	1,144,202	3373.23	3,373	21,652		19,616		3,548			(2,036)					
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			190,689		275,951			(48,480)					
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			187,226		197,595			(42,231)					
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			151,073		154,498			(34,077)					
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			398,194		170,658			(58,846)					
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			269,286		107,846			(39,796)					
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			70,207		26,863			(10,375)					
SPX/CLQ/210225/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	1,937,298	1,937,298	2.50%		61,219		55,405		12			(5,814)					
SPX/CLQ/210225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	1,416,761	1,416,761	2.70%		48,312		43,723		33			(4,588)					
SPX/CLQ/210225/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	4,779,304	4,779,304	2.80%		168,709		152,687		174			(16,023)					
SPX/CLQ/210225/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	02/25/2020	02/25/2021	3,450,789	3,450,789	4.30%		171,849		155,528		3,215			(16,321)					
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			13,177		36,585			(51,561)					
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			64,649		103,391			(157,254)					
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			62,805		95,827			(152,770)					
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			98,737		100,578			(128,788)					

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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			158,389		147,151									
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			156,041		138,609									
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			9,468		12,173									
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			76,211		92,868									
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			1,066,662		1,404,507									
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			26,139		33,476									
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			725,706		909,769									
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			29,001		35,236									
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			13,235		9,780									
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			8,057		4,791									
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			38,971		30,809									
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			51,492		39,077									
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			82,789		62,316									
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			95,800		69,131									
SPX/CS/210108/3265.35-3395.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	249	814,280	3265.35	3,265	18,639		14,585		2,962									
SPX/CS/210108/3265.35-3404.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	196	638,472	3265.35	3,265	15,387		12,040		2,422									
SPX/CS/210108/3265.35-3418.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	341	1,113,404	3265.35	3,265	29,283		22,913		4,498									
SPX/CS/210108/3265.35-3461.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/10/2020	01/08/2021	222	723,300	3265.35	3,265	23,294		18,227		3,399									
SPX/CS/210125/3295.47-3402.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/24/2020	01/25/2021	1,645	5,420,643	3295.47	3,295	102,992		84,817		15,207									
SPX/CS/210125/3295.47-3427.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/24/2020	01/25/2021	228	752,234	3295.47	3,295	17,226		14,186		2,431									
SPX/CS/210125/3295.47-3444.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	01/24/2020	01/25/2021	302	994,743	3295.47	3,295	25,266		20,808		3,483									
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			72,154		52,021									
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			346,653		348,889									
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			265,570		264,020									
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			115,775		115,617									
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			114,311		63,937									
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			21,546		50,952									
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			44,032		103,751									
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			12,779		15,432									

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SPX_INDU_NDX/ARBCS/201009/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	876GMVDQLFKA700JX56	10/10/2019	10/09/2020	2,776,508	2,776,508	7.75%	102,731		54,558		66,348								(26,118)
SPX/AVGCS/200508/10/2881.40-3140.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	05/10/2019	05/08/2020	343	988,347	2881.4	34,790		3,636		28,922								(8,845)
SPX/AVGCS/200522/25/2826.06-3067.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	05/24/2019	05/22/2020	1,802	5,092,749	2826.06	171,116		24,722		188,554								(43,627)
SPX/AVGCS/200522/25/2826.06-3097.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	05/24/2019	05/22/2020	967	2,731,606	2826.06	95,606		13,813		101,137								(24,376)
SPX/AVGCS/200910/10/2979.39-3195.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	09/10/2019	09/10/2020	2,408	7,175,444	2979.39	223,874		99,430		25,397								(56,281)
SPX/AVGCS/200910/10/2979.39-3216.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	09/10/2019	09/10/2020	218	649,607	2979.39	21,242		9,434		2,308								(5,340)
SPX/AVGCS/200910/10/2979.39-3227.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	09/10/2019	09/10/2020	950	2,831,358	2979.39	93,435		41,498		10,073								(23,489)
SPX/AVGCS/201023/25/3022.55-3241.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/25/2019	10/23/2020	1,589	4,831,549	3022.55	140,598		80,228		11,922								(35,745)
SPX/AVGCS/201023/25/3022.55-3261.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/25/2019	10/23/2020	170	513,791	3022.55	15,825		9,030		1,279								(4,023)
SPX/AVGCS/201023/25/3022.55-3273.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	10/25/2019	10/23/2020	997	3,013,787	3022.55	92,825		52,968		7,531								(23,599)
SPX/AVGCS/201110/10/3093.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/08/2019	11/10/2020	786	2,431,839	3093.08	76,360		46,843		3,301								(19,250)
SPX/AVGCS/201125/25/3133.64-3360.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/25/2019	11/25/2020	1,754	5,495,042	3133.64	161,554		105,597		4,289								(40,614)
SPX/AVGCS/201125/25/3133.64-3391.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/25/2019	11/25/2020	700	2,192,200	3133.64	67,520		44,133		1,731								(16,974)
SPX/AVGCS/201125/25/3133.64-3415.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	11/25/2019	11/25/2020	199	624,275	3133.64	19,977		13,057		496								(5,022)
SPX/AVGCS/210108/10/3265.35-3591.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	01/10/2020	01/08/2021	202	658,051	3265.35	3,265	20,465		16,014		210							(4,452)
SPX/CS/200409/2886.21-3140.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	04/10/2019	04/09/2020	24,081	69,550,277	2886.21	2,976,752		66,706		15,527								(750,442)
SPX/CS/200508/2886.73-3204.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	05/08/2020	497	1,436,073	2886.73	68,213		7,742		7,721								(18,832)
SPX/CS/200508/2886.73-3276.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	05/08/2020	1,114	3,215,263	2886.73	165,908		18,830		17,820								(45,803)
SPX/CS/200522/2917.38-3223.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/25/2019	05/22/2020	562	1,639,536	2917.38	75,747		11,886		9,730								(20,976)
SPX/CS/200522/2917.38-3238.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/25/2019	05/22/2020	665	1,939,434	2917.38	91,735		14,395		11,596								(25,404)
SPX/CS/200522/2917.38-3311.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/25/2019	05/22/2020	3,307	9,647,288	2917.38	493,941		77,511		59,357								(136,784)
SPX/CS/200610/2886.73-3110.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	06/10/2020	19,755	57,028,641	2886.73	2,201,306		424,274		598,336								(553,401)
SPX/CS/200610/2886.73-3117.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	06/10/2020	634	1,829,373	2886.73	72,443		13,963		19,354								(18,212)
SPX/CS/200610/2886.73-3139.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	06/10/2020	21,774	62,855,523	2886.73	2,633,646		507,602		679,988								(662,090)
SPX/CS/200610/2886.73-3175.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	06/10/2020	450	1,297,586	2886.73	59,429		11,454		14,467								(14,940)
SPX/CS/200610/2886.73-3204.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	06/10/2020	5,045	14,562,766	2886.73	701,925		135,287		165,363								(176,462)
SPX/CS/200610/2886.73-3276.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/10/2019	06/10/2020	1,624	4,687,943	2886.73	248,461		47,888		54,615								(62,462)
SPX/CS/200625/2917.38-3150.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/25/2019	06/25/2020	721	2,102,866	2917.38	83,273		19,539		21,499								(20,935)
SPX/CS/200625/2917.38-3209.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RHI GC71XBU11	06/25/2019	06/25/2020	537	1,567,179	2917.38	71,463		16,768		16,973								(17,966)

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/200625/2917.38-3238.26	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	14,350	41,864,785	2917.38	2,022,069			474,452		460,371								
SPX/CS/200625/2917.38-3311.44	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	479	1,398,711	2917.38	73,712			17,296		15,822								
SPX/CS/200710/2993.07-3322.18	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	07/10/2019	07/10/2020	7,226	21,627,698	2993.07	1,022,990			282,894		155,745								
SPX/CS/200910/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/10/2019	09/10/2020	498	1,464,086	2938.13	72,619			35,527		26,350								
SPX/CS/200910/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/10/2019	09/10/2020	1,904	5,593,426	2938.13	318,266			155,705		108,181								
SPX/CS/201009/2785.68-3384.60	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	1,458	4,061,523	2785.68	355,789			93,289		186,006								
SPX/CS/201009/2785.68-3469.69	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	1,422	3,961,676	2785.68	367,247			96,294		184,369								
SPX/CS/201009/2785.68-3621.38	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	294	820,044	2785.68	80,856			21,201		38,699								
SPX/CS/201023/3022.55-3317.25	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	4,544	13,735,915	3022.55	635,973			362,900		195,113								
SPX/CS/201125/3133.64-3376.50	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	2,721	8,528,109	3133.64	340,272			222,412		73,407								
SPX/CS/201210/3132.52-3375.29	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	3,137	9,826,013	3132.52	395,006			274,739		91,792								
SPX/CS/201210/3132.52-3414.45	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	413	1,294,101	3132.52	57,976			40,324		12,994								
SPX/CS/201210/3132.52-3437.94	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	5,527	17,313,171	3132.52	817,182			568,375		179,923								
SPX/CS/210310/2882.23-3004.72	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	03/10/2020	03/10/2021	547	1,576,942	2882.23	2,882	36,743		34,793		24,187								
SPX/CS/210310/2882.23-3011.93	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	03/10/2020	03/10/2021	191	550,661	2882.23	2,882	13,601		12,879		8,880								
SPX/CS/210310/2882.23-3036.88	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	03/10/2020	03/10/2021	271	780,253	2882.23	2,882	22,627		21,426		14,646								
SPX/CS/210423/2926.17-3467.51	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	04/25/2019	04/23/2021	1,948	5,699,386	2926.17	428,024			228,999		220,540								
SPX/CS/210423/2926.17-3556.24	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	04/25/2019	04/23/2021	1,661	4,859,277	2926.17	391,172			209,282		196,383								
SPX/CS/211025/3022.55-3583.04	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	10/25/2019	10/25/2021	1,245	3,762,738	3022.55	280,700			221,110		130,370								
SPX/CS/211110/3093.08-3572.51	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	11/08/2019	11/10/2021	2,118	6,551,056	3093.08	441,541			356,558		174,191								
SPX/CS/220210/3352.09-4156.85	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	02/10/2020	02/10/2022	532	1,783,522	3352.09	3,352	137,866		128,458		31,243								
SPX/CS/220310/2882.23-3574.65	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	03/10/2020	03/10/2022	662	1,908,863	2882.23	2,882	165,117		160,747		116,737								
SPX_INDU_NDX/ARBCS/200409/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	1,368,541	1,368,541	5.75%	40,098			899		64,760								
SPX_INDU_NDX/ARBCS/200409/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	04/10/2019	04/09/2020	2,256,271	2,256,271	8.50%	81,903			1,835		107,459								
SPX_INDU_NDX/ARBCS/200424/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	1,305,353	1,305,353	5.75%	38,377			2,486		19,773								
SPX_INDU_NDX/ARBCS/200424/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	04/25/2019	04/24/2020	1,687,075	1,687,075	8.50%	60,566			3,924		25,570								
SPX_INDU_NDX/ARBCS/200522/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	1,255,084	1,255,084	5.75%	38,280			5,531		65,667								
SPX_INDU_NDX/ARBCS/200522/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	05/24/2019	05/22/2020	2,066,928	2,066,928	8.50%	79,783			11,527		131,076								
SPX_INDU_NDX/ARBCS/200610/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	06/10/2019	06/10/2020	3,129,702	3,129,702	8.50%	116,425			22,439		146,034								

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX_INDU_NDX/ARBCS/200625/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	1,626,590	1,626,590	5.75%	48,635			11,412		40,111			(12,227)					
SPX_INDU_NDX/ARBCS/200625/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	06/25/2019	06/25/2020	2,502,102	2,502,102	8.50%	93,078			21,840		69,316			(23,400)					
SPX_INDU_NDX/ARBCS/200724/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	07/25/2019	07/24/2020	1,546,782	1,546,782	5.75%	45,011			14,328		15,828			(11,411)					
SPX_INDU_NDX/ARBCS/200810/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	1,157,186	1,157,186	5.75%	35,178			12,712		27,591			(8,869)					
SPX_INDU_NDX/ARBCS/200810/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	08/09/2019	08/10/2020	1,761,784	1,761,784	8.50%	67,829			24,510		51,490			(17,100)					
SPX_INDU_NDX/ARBCS/201110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	1,761,472	1,761,472	5.25%	48,088			29,499		17,994			(12,123)					
SPX_INDU_NDX/ARBCS/201110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	3,179,001	3,179,001	7.75%	109,358			67,085		42,525			(27,569)					
SPX_INDU_NDX/ARBCS/201224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Royal Bank of Canada	12/24/2019	12/24/2020	2,863,752	2,863,752	7.75%	99,372			73,207		25,209			(25,052)					
SPX/AVGCS/200825/25/2847.11-3120.64	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	08/23/2019	08/25/2020	1,409	4,010,878	2847.11	156,745			63,048		66,085			(39,405)					
SPX/CS/200424/2926.17-3152.71	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	04/25/2019	04/24/2020	16,236	47,510,614	2926.17	1,884,746			122,110		70,149			(477,823)					
SPX/CS/200424/2926.17-3218.79	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	04/25/2019	04/24/2020	786	2,300,561	2926.17	107,643			6,974		3,614			(27,290)					
SPX/CS/200424/2926.17-3248.05	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	04/25/2019	04/24/2020	6,204	18,154,136	2926.17	893,183			57,868		29,268			(226,441)					
SPX/CS/200424/2939.88-3138.00	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	04/26/2019	04/24/2020	258	759,840	2939.88	27,597			1,871		960			(7,016)					
SPX/CS/200430/2945.83-3144.67	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	05/01/2019	04/30/2020	212	623,839	2945.83	23,125			1,878		1,117			(5,830)					
SPX/CS/200501/2945.64-3145.24	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	05/06/2019	05/01/2020	228	671,795	2945.64	23,468			1,994		1,271			(5,983)					
SPX/CS/200508/2881.40-2989.45	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	05/10/2019	05/08/2020	4,321	12,451,128	2881.4	270,812			28,305		51,387			(68,851)					
SPX/CS/200612/2886.98-3081.64	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	06/14/2019	06/12/2020	252	726,910	2886.98	25,871			5,189		7,422			(6,577)					
SPX/CS/200619/2926.46-3124.21	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	06/19/2019	06/19/2020	207	606,484	2926.46	21,451			4,674		5,068			(5,393)					
SPX/CS/200625/2717.07-3301.24	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	06/25/2018	06/25/2020	1,599	4,345,882	2717.07	374,224			43,781		174,937			(46,908)					
SPX/CS/200724/3003.67-3266.49	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	07/25/2019	07/24/2020	20,532	61,671,422	3003.67	2,596,367			826,449		462,288			(658,234)					
SPX/CS/200825/2847.11-2853.88	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	08/23/2019	08/25/2020	944	2,686,566	2847.11	58,245			23,428		34,481			(14,643)					
SPX/CS/201009/3093.08-3418.75	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	11/08/2019	10/09/2020	1,693	5,237,266	3093.08	248,404			143,251		47,165			(68,578)					
SPX/CS/201009/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	11/08/2019	10/09/2020	1,154	3,569,983	3093.08	189,316			109,176		34,223			(52,265)					
SPX/CS/201023/3022.55-3249.24	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	10/25/2019	10/23/2020	20,076	60,681,049	3022.55	2,351,391			1,341,754		761,783			(597,811)					
SPX/CS/201110/3093.08-3325.06	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	11/08/2019	11/10/2020	26,979	83,448,628	3093.08	3,238,641			1,986,730		801,525			(816,464)					
SPX/CS/201110/3093.08-3371.46	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	11/08/2019	11/10/2020	688	2,129,281	3093.08	94,519			57,982		22,206			(23,828)					
SPX/CS/201210/2637.72-3429.04	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	12/10/2018	12/10/2020	340	895,931	2637.72	88,625			30,735		74,765			(11,109)					
SPX/CS/201224/3223.38-3449.02	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	12/24/2019	12/24/2020	4,380	14,119,542	3223.38	520,446			383,410		85,599			(131,205)					
SPX/CS/201224/3223.38-3578.01	Indexed Universal Life Insurance	Annual Exh 5	Equity	Scotia Bank	12/24/2019	12/24/2020	3,367	10,852,554	3223.38	536,550			395,274		80,687			(135,265)					

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/210810/2918.65-3547.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.08/09/2019	.08/10/2021	1,200	3,501,120	2918.65	268,711			183,263		158,584									
SPX/CS/210810/2918.65-3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.08/09/2019	.08/10/2021	566	1,653,031	2918.65	136,788			83,291		79,933									
SPX/CS/211223/3223.38-3723.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.12/24/2019	.12/23/2021	1,702	5,486,993	3223.38	367,244			319,031		101,899									
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.12/24/2019	.12/23/2021	1,318	4,248,767	3223.38	314,536			273,242		83,113									
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.12/24/2019	.12/23/2021	472	1,522,751	3223.38	125,185			108,750		32,301									
SPX/CS/220110/3265.35-3771.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.01/10/2020	.01/10/2022	2,000	6,529,379	3265.35	3,265	432,441		385,935		112,850									
SPX/CS/220110/3265.35-3871.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMVYR72	.01/10/2020	.01/10/2022	1,329	4,341,006	3265.35	3,265	317,067		282,969		80,087									
SPX/CS/200424/2926.17-3050.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.04/25/2019	.04/24/2020	1,054	3,084,590	2926.17	75,881			4,916		3,538									
SPX/CS/200522/2826.06-2949.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.05/24/2019	.05/22/2020	557	1,574,268	2826.06	38,884			5,618		15,395									
SPX/CS/200610/2886.73-2996.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.06/10/2019	.06/10/2020	1,599	4,616,903	2886.73	97,417			18,776		34,657									
SPX/CS/200610/2886.73-3018.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.06/10/2019	.06/10/2020	445	1,283,237	2886.73	32,466			6,257		10,660									
SPX/CS/200625/2917.38-3026.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.06/25/2019	.06/25/2020	736	2,147,405	2917.38	45,740			10,732		15,158									
SPX/CS/200625/2917.38-3041.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.06/25/2019	.06/25/2020	260	757,756	2917.38	18,035			4,232		5,781									
SPX/CS/200625/2917.38-3049.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.06/25/2019	.06/25/2020	298	868,104	2917.38	21,789			5,113		6,888									
SPX/CS/200625/2917.38-3113.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.06/25/2019	.06/25/2020	307	895,722	2917.38	31,171			7,314		8,665									
SPX/CS/200710/2918.65-3225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.08/09/2019	.07/10/2020	278	811,451	2918.65	38,544			11,669		10,344									
SPX/CS/200710/2993.07-3108.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.07/10/2019	.07/10/2020	2,062	6,170,690	2993.07	135,138			37,371		29,857									
SPX/CS/200710/2993.07-3224.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.07/10/2019	.07/10/2020	16,635	49,790,182	2993.07	1,911,878			528,704		328,576									
SPX/CS/200710/2993.07-3232.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.07/10/2019	.07/10/2020	689	2,062,999	2993.07	81,076			22,420		13,739									
SPX/CS/200710/2993.07-3254.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.07/10/2019	.07/10/2020	21,743	65,078,594	2993.07	2,713,777			750,458		444,035									
SPX/CS/200810/2918.65-3152.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.08/09/2019	.08/10/2020	632	1,845,228	2918.65	73,809			26,671		27,492									
SPX/CS/200810/2918.65-3210.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.08/09/2019	.08/10/2020	452	1,320,528	2918.65	61,537			22,236		21,444									
SPX/CS/200810/2918.65-3239.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.08/09/2019	.08/10/2020	5,577	16,278,346	2918.65	802,522			289,987		271,342									
SPX/CS/200825/2847.11-2976.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.08/23/2019	.08/25/2020	390	1,110,795	2847.11	28,547			11,483		16,719									
SPX/CS/200910/2938.13-3079.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.10/10/2019	.09/10/2020	229	671,948	2938.13	18,613			9,106		7,949									
SPX/CS/201009/2938.13-3055.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.10/10/2019	.10/09/2020	354	1,040,678	2938.13	24,352			12,933		11,570									
SPX/CS/201125/3133.64-3263.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.11/25/2019	.11/25/2020	334	1,048,176	3133.64	25,156			16,443		6,173									
SPX/CS/210125/3295.47-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.01/24/2020	.01/25/2021	246	810,084	3295.47	3,295	26,085		21,482		3,407									
SPX/CS/210125/3295.47-3526.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O1KLU6X1B10IKW7X42C15	.01/24/2020	.01/25/2021	5,056	16,662,206	3295.47	3,295	603,172		496,730		76,748									

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210125/3295.47-3542.63	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.01/24/2020	.01/25/2021	25,443	83,847,895	3295.47	3,295	3,186,274		2,623,991		401,482			(562,284)				
SPX/CS/210525/2826.06-3348.88	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.05/24/2019	.05/25/2021	2,260	6,386,586	2826.06	465,582			269,205		329,339			(58,523)				
SPX/CS/210525/2826.06-3434.71	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.05/24/2019	.05/25/2021	1,913	5,407,546	2826.06	426,115			246,385		295,275			(53,562)				
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.07/25/2019	.07/23/2021	1,817	5,458,846	3003.67	388,670			256,936		183,082			(48,992)				
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.10/25/2019	.10/25/2021	1,501	4,535,856	3022.55	304,810			240,101		142,531			(38,314)				
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.11/25/2019	.11/24/2021	1,944	6,091,164	3133.64	407,499			337,025		146,792			(51,150)				
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.11/25/2019	.11/24/2021	1,621	5,081,011	3133.64	375,995			310,969		127,094			(47,196)				
SPX/CS/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.11/25/2019	.11/24/2021	396	1,240,276	3133.64	102,199			84,524		33,048			(12,828)				
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.12/10/2019	.12/10/2021	442	1,384,999	3132.52	123,819			105,022		40,097			(15,520)				
SPX_INDJ_NDX/ARBCS/200508/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.05/10/2019	.05/08/2020	1,038,235	1,038,235	5.75%	31,459			3,288		46,104			(7,998)				
SPX_INDJ_NDX/ARBCS/200508/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.05/10/2019	.05/08/2020	1,664,525	1,664,525	8.50%	64,251			6,715		79,076			(16,335)				
SPX/CLQ/201023/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.10/25/2019	.10/23/2020	1,046,827	1,046,827	2.5%	34,231			19,533					(8,703)				
SPX/CLQ/201023/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.10/25/2019	.10/23/2020	1,224,638	1,224,638	2.7%	43,230			24,668					(10,991)				
SPX/CLQ/210108/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.01/10/2020	.01/08/2021	2,548,670	2,548,670	2.50%		85,635		67,008		478			(18,627)				
SPX/CLQ/210108/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.01/10/2020	.01/08/2021	2,791,863	2,791,863	2.70%		99,670		77,990		752			(21,680)				
SPX/CLQ/210108/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5	Equity	Societe Generale ... 01KLU6X1B10IKW7X42C15	.01/10/2020	.01/08/2021	4,345,393	4,345,393	2.80%		159,476		124,788		1,384			(34,688)				
SPX/AVGCS/200610/10/2886.73-3163.94	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.06/10/2019	.06/10/2020	880	2,540,585	2886.73	85,110			16,404		48,756			(21,396)				
SPX/AVGCS/200724/25/3003.67-3259.68	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.07/25/2019	.07/24/2020	2,060	6,188,315	3003.67	191,219			60,867		4,414			(48,478)				
SPX/AVGCS/200724/25/3003.67-3293.76	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.07/25/2019	.07/24/2020	1,268	3,809,142	3003.67	121,893			38,800		2,717			(30,902)				
SPX/AVGCS/200825/25/2847.11-3089.11	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.08/23/2019	.08/25/2020	1,549	4,410,288	2847.11	162,299			65,282		72,101			(40,801)				
SPX/AVGCS/210125/25/3295.47-3534.89	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.01/24/2020	.01/25/2021	1,366	4,502,041	3295.47	3,295	130,559		107,519		934			(23,040)				
SPX/AVGCS/210125/25/3295.47-3569.00	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.01/24/2020	.01/25/2021	1,024	3,376,088	3295.47	3,295	102,971		84,799		716			(18,171)				
SPX/AVGCS/210310/10/2882.23-3091.19	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.03/10/2020	.03/10/2021	1,701	4,902,201	2882.23	2,882	183,342		173,612		58,418			(9,730)				
SPX/AVGCS/210310/10/2882.23-3119.78	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.03/10/2020	.03/10/2021	1,066	3,073,538	2882.23	2,882	127,859		121,073		39,274			(6,786)				
SPX/AVGCS/210310/10/2882.23-3135.23	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.03/10/2020	.03/10/2021	259	745,379	2882.23	2,882	32,648		30,915		9,829			(1,733)				
SPX/CS/200402/2867.24-3060.87	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.04/02/2019	.04/02/2020	319	914,261	2867.24	32,822			92					(8,251)				
SPX/CS/200409/2888.21-2986.52	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.04/10/2019	.04/09/2020	1,027	2,966,617	2888.21	64,672			1,449		552			(16,304)				
SPX/CS/200409/2888.21-3111.78	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.04/10/2019	.04/09/2020	17,100	49,387,789	2888.21	1,940,940			43,494		10,946			(489,313)				
SPX/CS/200416/2907.06-3103.27	Indexed Universal Life Insurance	Annual Exh 5	Equity	SunTrust Bank ... IYDQJBGJWY9T8XKCSX06	.04/16/2019	.04/16/2020	467	1,358,555	2907.06	48,908			2,049		954			(12,295)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/200417/2900.45-3092.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/17/2019	04/17/2020	245	711,553	2900.45	25,616			1,155		599			(6,494)				
SPX/CS/200417/2905.03-3099.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/18/2019	04/17/2020	361	1,050,063	2905.03	38,327			1,727		859			(9,717)				
SPX/CS/200423/2933.68-3131.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/23/2019	04/23/2020	419	1,228,333	2933.68	44,711			2,748		1,510			(11,240)				
SPX/CS/200424/2927.25-3125.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2019	04/24/2020	242	709,195	2927.25	25,957			1,668		1,004			(6,525)				
SPX/CS/200507/2884.05-3077.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/07/2019	05/07/2020	267	769,675	2884.05	28,401			2,856		3,742			(7,140)				
SPX/CS/200508/2881.40-3104.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/10/2019	05/08/2020	19,274	55,537,245	2881.4	2,227,044			232,770		300,807			(566,198)				
SPX/CS/200508/2881.40-3111.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/10/2019	05/08/2020	891	2,567,979	2881.4	105,287			11,005		13,995			(26,768)				
SPX/CS/200514/2834.41-3025.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/15/2019	05/14/2020	360	1,019,582	2834.41	38,466			4,633		10,197			(9,697)				
SPX/CS/200515/2850.96-3043.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/15/2019	05/15/2020	296	844,062	2850.96	30,808			3,786		7,408			(7,745)				
SPX/CS/200515/2876.32-3068.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/16/2019	05/15/2020	195	561,031	2876.32	20,478			2,538		3,841			(5,192)				
SPX/CS/200521/2864.36-3055.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/21/2019	05/21/2020	356	1,020,854	2864.36	36,853			5,147		8,894			(9,265)				
SPX/CS/200522/2826.06-3044.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/24/2019	05/22/2020	15,347	43,371,605	2826.06	1,717,516			248,140		551,803			(437,893)				
SPX/CS/200522/2826.06-3052.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/24/2019	05/22/2020	729	2,061,050	2826.06	83,679			12,090		26,460			(21,334)				
SPX/CS/200529/2783.02-2972.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/29/2019	05/29/2020	298	828,003	2783.02	29,808			4,899		14,519			(7,473)				
SPX/CS/200610/2779.03-3460.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/08/2018	06/10/2020	1,390	3,863,899	2779.03	337,318			32,416		99,745			(42,282)				
SPX/CS/200611/2885.72-3079.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/12/2019	06/11/2020	179	517,018	2885.72	18,416			3,611		5,270			(4,643)				
SPX/CS/200612/2879.84-3080.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/13/2019	06/12/2020	184	530,747	2879.84	19,600			3,920		5,781			(4,969)				
SPX/CS/200625/2717.07-3383.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2018	06/25/2020	2,173	5,905,141	2717.07	538,549			63,006		239,221			(67,506)				
SPX/CS/200625/2917.38-3143.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2019	06/25/2020	19,480	56,830,825	2917.38	2,193,670			514,716		575,501			(551,481)				
SPX/CS/200625/2917.38-3172.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2019	06/25/2020	19,888	58,019,765	2917.38	2,448,434			574,493		608,609			(615,528)				
SPX/CS/200626/2924.92-3120.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/27/2019	06/26/2020	180	526,459	2924.92	18,637			4,462		4,867			(4,725)				
SPX/CS/200702/2995.82-3206.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/03/2019	07/02/2020	212	634,875	2995.82	23,109			5,941		3,558			(5,875)				
SPX/CS/200709/2979.63-3179.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/09/2019	07/09/2020	260	776,155	2979.63	27,631			7,564		5,401			(6,946)				
SPX/CS/200710/2999.91-3201.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/11/2019	07/10/2020	169	506,434	2999.91	18,029			5,028		3,012			(4,571)				
SPX/CS/200715/3014.30-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/15/2019	07/15/2020	168	506,469	3014.3	17,676			5,135		2,874			(4,444)				
SPX/CS/200716/3004.04-3206.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/16/2019	07/16/2020	262	787,028	3004.04	27,861			8,171		4,903			(7,004)				
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			61,005		116,455			(48,588)				
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			44,256		81,234			(35,248)				
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			13,968		24,483			(11,125)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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			10,659		6,550			(8,489)				
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			553,999		324,443			(441,238)				
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			14,707		8,461			(11,713)				
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			6,860		5,047			(5,145)				
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			525,903		549,454			(366,909)				
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			695,859		699,366			(485,483)				
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			7,237		7,215			(4,652)				
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			9,458		10,971			(5,752)				
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			91,430		138,543			(51,753)				
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			83,499		120,818			(47,264)				
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			17,396		14,943			(9,847)				
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			86,640		72,261			(49,041)				
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			413,224		311,829			(233,901)				
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			272,691		203,676			(154,353)				
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			906,616		665,641			(513,179)				
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			200,881		145,850			(113,706)				
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			29,641		20,428			(16,778)				
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			347,470		234,743			(196,681)				
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			8,015		5,246			(4,425)				
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			437,297		312,283			(226,188)				
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			260,670		184,543			(134,829)				
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			888,586		617,378			(459,614)				
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			140,823		96,678			(72,840)				
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			58,086		38,046			(30,044)				
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			326,001		209,623			(168,621)				
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			9,971		9,028			(4,773)				
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			435,511		365,793			(208,489)				
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			186,794		152,426			(89,423)				
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			432,664		334,688			(207,126)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/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			25,466		17,124			(11,814)				
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			14,045		9,589			(6,482)				
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			12,658		8,283			(5,668)				
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			10,307		4,456			(4,217)				
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			16,528		6,982			(6,701)				
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			13,469		5,369			(5,460)				
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			29,468		11,144			(11,946)				
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			14,780		5,690			(5,834)				
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			13,881		4,544			(5,339)				
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			192,282		33,066			(73,955)				
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			25,488		8,003			(9,720)				
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			719,379		248,497			(260,016)				
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			394,976		135,514			(142,762)				
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			1,800,549		606,498			(650,801)				
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			14,581		4,083			(5,249)				
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			15,174		4,296			(5,398)				
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			15,112		4,298			(5,355)				
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			12,052		3,201			(4,254)				
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			16,324		4,339			(5,739)				
SPX/CS/201224/3295.47-3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	12/24/2020	1,139	3,754,379	3295.47	3,295	194,477		156,894		19,985			(37,583)				
SPX/CS/210108/3265.35-3493.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2020	01/08/2021	4,248	13,872,561	3265.35	3,265	500,799		391,868		71,253			(108,931)				
SPX/CS/210108/3265.35-3518.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2020	01/08/2021	3,021	9,865,608	3265.35	3,265	382,786		299,524		53,406			(83,261)				
SPX/CS/210108/3265.35-3559.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/10/2020	01/08/2021	692	2,258,415	3265.35	3,265	96,886		75,812		13,142			(21,074)				
SPX/CS/210115/3289.29-3486.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/15/2020	01/15/2021	325	1,068,639	3289.29	3,289	34,410		27,297		4,509			(7,113)				
SPX/CS/210115/3316.81-3515.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/15/2021	181	600,572	3316.81	3,317	19,677		15,921		2,205			(3,756)				
SPX/CS/210115/3329.62-3529.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/15/2021	429	1,429,312	3329.62	3,330	45,568		36,870		4,939			(8,698)				
SPX/CS/210121/3320.79-3520.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/21/2021	205	681,683	3320.79	3,321	22,163		18,003		2,504			(4,159)				
SPX/CS/210122/3321.75-3521.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/22/2020	01/22/2021	159	526,778	3321.75	3,322	16,857		13,702		1,936			(3,155)				
SPX/CS/210125/3295.47-3550.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	3,084	10,162,397	3295.47	3,295	398,366		328,066		49,544			(70,300)				

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/210125/3295.47-3616.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	11,847	39,042,216	3295.47	3,295	1,764,708		1,453,289		213,448									
SPX/CS/210125/3295.47-3641.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	391	1,289,782	3295.47	3,295	61,781		50,878		7,272									
SPX/CS/210125/3295.47-3658.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	1,943	6,403,467	3295.47	3,295	309,287		254,707		36,790									
SPX/CS/210125/3295.47-3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	01/24/2020	01/25/2021	607	1,999,932	3295.47	3,295	106,596		87,785		12,319									
SPX/CS/210210/3352.09-3578.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/10/2020	02/10/2021	10,547	35,352,985	3352.09	3,352	1,205,537		1,040,533		128,285									
SPX/CS/210210/3352.09-3586.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/10/2020	02/10/2021	5,961	19,981,257	3352.09	3,352	705,338		608,798		74,226									
SPX/CS/210212/3380.16-3582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/19/2020	02/12/2021	620	2,094,851	3380.16	3,380	68,095		60,335		6,197									
SPX/CS/210218/3370.29-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	02/19/2020	02/18/2021	151	507,906	3370.29	3,370	16,858		14,969		1,597									
SPX/CS/210226/2978.76-3157.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/04/2020	02/26/2021	282	841,189	2978.76	2,979	30,648		28,459		13,989									
SPX/CS/210304/3130.12-3317.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	03/04/2020	03/04/2021	171	534,506	3130.12	3,130	16,997		15,810		5,618									
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			207,281		217,748									
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			212,059		219,156									
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			79,310		81,134									
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			256,036		192,537									
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			243,606		180,623									
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			241,240		173,932									
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			254,142		178,730									
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			174,264		118,987									
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			376,909		255,256									
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			270,990		178,765									
SPX/CL/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			31,719											
SPX/CL/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			36,744											
SPX/CL/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	0.028	106,629			78,553											
SPX/AVGCS/201009/10/2938.13-3151.25	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			104,972		44,639									
SPX/AVGCS/210225/25/3128.21-3355.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	1,758	5,498,048	3128.21	3,128	186,384		168,683		10,396									
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			3,910		64,440									
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			4,732		73,245									

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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SPX/CS/200409/2656.87-3453.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2018	04/09/2020	758	2,013,707	2656.87	195,330			2,179		31,405			(24,518)				
SPX/CS/200409/2888.21-3205.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/10/2019	04/09/2020	11,650	33,647,769	2888.21	1,645,376			36,871		7,592			(414,801)				
SPX/CS/200424/2639.40-3206.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/25/2018	04/24/2020	2,104	5,554,310	2639.4	469,895			15,073		185,786			(58,983)				
SPX/CS/200424/2639.40-3286.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	04/25/2018	04/24/2020	1,326	3,498,934	2639.4	313,504			10,057		117,440			(39,352)				
SPX/CS/200508/2723.07-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	05/10/2018	05/08/2020	386	1,050,201	2723.07	96,093			4,980		26,345			(12,113)				
SPX/CS/200508/2886.73-3189.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/10/2019	05/08/2020	218	628,772	2886.73	29,238			3,318		3,355			(8,072)				
SPX/CS/200522/2721.33-3306.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	05/25/2018	05/22/2020	1,657	4,509,556	2721.33	373,391			27,270		134,721			(47,198)				
SPX/CS/200522/2721.33-3388.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	05/25/2018	05/22/2020	1,075	2,926,541	2721.33	255,194			18,638		87,829			(32,258)				
SPX/CS/200522/2856.27-3048.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	05/22/2019	05/22/2020	235	671,341	2856.27	24,303			3,462		6,410			(6,110)				
SPX/CS/200604/2803.27-2993.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/04/2019	06/04/2020	224	627,557	2803.27	22,090			3,887		10,367			(5,553)				
SPX/CS/200605/2826.15-3014.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/05/2019	06/05/2020	179	506,933	2826.15	17,692			3,163		7,293			(4,448)				
SPX/CS/200618/2917.75-3114.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/18/2019	06/18/2020	187	544,775	2917.75	19,176			4,124		4,803			(4,821)				
SPX/CS/200619/2954.18-3155.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/20/2019	06/19/2020	261	769,599	2954.18	27,013			5,935		5,105			(6,848)				
SPX/CS/200625/2717.07-3532.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	06/25/2018	06/25/2020	371	1,009,319	2717.07	97,702			11,430		41,087			(12,247)				
SPX/CS/200702/2990.41-3193.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	07/05/2019	07/02/2020	208	621,481	2990.41	22,125			5,704		3,620			(5,641)				
SPX/CS/200710/2918.65-3312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	08/09/2019	07/10/2020	8,161	23,819,976	2918.65	1,276,751			386,539		317,246			(351,399)				
SPX/CS/200713/3013.77-3216.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	07/12/2019	07/13/2020	174	525,434	3013.77	18,495			5,284		2,921			(4,663)				
SPX/CS/200714/3013.77-3215.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	07/12/2019	07/14/2020	187	562,529	3013.77	19,745			5,681		3,161			(4,964)				
SPX/CS/200717/2984.42-3185.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	07/17/2019	07/17/2020	224	668,749	2984.42	23,674			7,010		4,937			(5,951)				

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SCHEDULE DB - PART A - SECTION 1

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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			5,852		3,013			(4,620)						
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			6,093		3,225			(4,687)						
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			6,857		3,955			(5,186)						
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			6,555		8,590			(4,719)						
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			9,630		12,515			(6,879)						
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			28,278		51,227			(19,729)						
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			15,233		18,599			(10,628)						
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			75,196		89,083			(52,462)						
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			23,583		20,804			(16,453)						
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			9,865		7,461			(6,883)						
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			12,564		18,269			(8,502)						
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			12,200		14,587			(8,255)						
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			11,308		12,759			(7,322)						
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			11,073		10,917			(7,118)						
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			76,622		121,528			(47,889)						
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			55,342		84,265			(34,589)						
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			32,573		47,606			(20,358)						
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			11,080		13,965			(6,830)						
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			9,439		8,648			(5,552)						

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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			16,176		12,104			(9,515)						
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			11,337		7,497			(6,147)						
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			8,141		6,421			(4,235)						
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			12,911		8,102			(6,678)						
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			296,065		182,967			(153,137)						
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			23,771		11,798			(12,295)						
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			19,024		9,334			(9,840)						
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			157,456		74,563			(81,443)						
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			13,517		10,273			(6,873)						
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			13,891		12,375			(6,650)						
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			18,138		15,506			(8,683)						
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			282,992		235,297			(135,475)						
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			1,326,236		1,088,430			(634,900)						
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			10,406		7,648			(4,903)						
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			11,618		8,828			(5,418)						
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			19,686		12,593			(8,859)						
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			106,612		265,075			(47,501)						
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			129,972		310,683			(57,909)						
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			26,895		61,268			(11,983)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
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			19,839		44,408			(8,839)					
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			13,237		8,185			(5,898)					
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	386	1,197,490	3022.55	39,038			22,276		13,271			(9,925)					
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			377,911		217,658			(168,376)					
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			358,449		202,103			(159,705)					
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			66,152		33,389			(29,474)					
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			57,358		15,316			(25,556)					
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			212,394		56,256			(94,631)					
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			12,269		6,828			(5,283)					
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			136,324		259,220			(56,024)					
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			150,408		275,437			(61,811)					
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			29,186		51,039			(11,994)					
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			835,236		347,150			(343,248)					
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			452,202		185,655			(185,837)					
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			246,400		98,434			(101,260)					
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			850,159		320,713			(349,381)					
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			23,521		8,668			(9,666)					
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			21,024		7,430			(8,263)					
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			163,854		446,990			(63,021)					

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/201125/2632.56-3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	11/23/2018	11/25/2020	1,278	3,365,255	2632.56	309,267			100,792		268,937			(38,766)						
SPX/CS/201125/2632.56-3422.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	11/23/2018	11/25/2020	514	1,353,459	2632.56	134,805			43,934		112,859			(16,898)						
SPX/CS/201125/2632.56-3501.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	11/23/2018	11/25/2020	225	592,816	2632.56	60,823			19,823		50,057			(7,624)						
SPX/CS/201125/3223.38-3564.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	11/25/2020	244	786,050	3223.38	37,416			26,693		4,739			(10,267)						
SPX/CS/201127/3140.98-3329.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/04/2019	11/27/2020	202	635,702	3140.98	20,317			13,661		4,648			(5,210)						
SPX/CS/201203/3093.20-3278.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/04/2019	12/03/2020	173	534,578	3093.2	18,492			12,535		5,005			(4,662)						
SPX/CS/201210/3265.35-3605.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	01/10/2020	12/10/2020	335	1,094,964	3265.35	3,265	50,040		38,221		5,833			(11,819)						
SPX/CS/201210/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	01/10/2020	12/10/2020	14,632	47,777,536	3265.35	3,265	2,412,766		1,842,879		274,995			(569,886)						
SPX/CS/201224/3223.38-3328.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	396	1,276,713	3223.38	24,513			18,059		4,711			(6,180)						
SPX/CS/201224/3223.38-3352.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	201	647,167	3223.38	14,950			11,013		2,765			(3,769)						
SPX/CS/201224/3223.38-3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	419	1,351,662	3223.38	33,656			24,794		6,130			(8,485)						
SPX/CS/201224/3223.38-3416.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	200	645,417	3223.38	21,041			15,500		3,590			(5,304)						
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	8,121	26,176,113	3223.38	937,105			690,360		155,570			(236,245)						
SPX/CS/201224/3223.38-3465.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	23,507	75,770,398	3223.38	2,939,891			2,165,802		476,569			(741,149)						
SPX/CS/201224/3223.38-3473.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	2,485	8,009,729	3223.38	317,986			234,259		51,246			(80,165)						
SPX/CS/201224/3223.38-3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	592	1,908,056	3223.38	83,764			61,708		13,110			(21,117)						
SPX/CS/201224/3223.38-3537.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	4,706	15,168,419	3223.38	700,781			516,262		107,680			(176,667)						
SPX/CS/201224/3223.38-3561.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	484	1,559,236	3223.38	75,311			55,481		11,393			(18,986)						
SPX/CS/201224/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSRPFMYMCFXT09	12/24/2019	12/24/2020	561	1,807,693	3223.38	97,977			72,179		14,320			(24,700)						

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SPX/CS/201224/3239.91-3434.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	12/31/2019	12/24/2020	203	657,847	3239.91	20,651			15,474		3,361			(5,295)					
SPX/CS/201224/3240.02-3429.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	12/31/2019	12/24/2020	334	1,083,778	3240.02	33,310			24,959		5,448			(8,541)					
SPX/CS/201228/3240.02-3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	12/31/2019	12/28/2020	275	890,648	3240.02	28,020			21,074		4,622			(7,104)					
SPX/CS/201231/3230.78-3424.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	12/31/2019	12/31/2020	490	1,583,144	3230.78	52,402			39,521		8,704			(13,174)					
SPX/CS/210108/3265.35-3485.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	01/10/2020	01/08/2021	11,886	38,812,738	3265.35	3,265	1,362,327		1,066,002		195,308			(296,325)					
SPX/CS/210108/3265.35-3510.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	01/10/2020	01/08/2021	22,738	74,247,104	3265.35	3,265	2,813,965		2,201,888		395,420			(612,077)					
SPX/CS/210108/3265.35-3583.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	01/10/2020	01/08/2021	7,373	24,075,655	3265.35	3,265	1,080,997		845,865		145,061			(235,132)					
SPX/CS/210108/3265.35-3624.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	01/10/2020	01/08/2021	547	1,786,427	3265.35	3,265	85,570		66,957		11,278			(18,613)					
SPX/CS/210108/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	01/10/2020	01/08/2021	386	1,261,337	3265.35	3,265	65,842		51,520		8,515			(14,322)					
SPX/CS/210125/2664.76-3464.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	01/25/2019	01/25/2021	844	2,249,203	2664.76	212,775			87,368		183,881			(26,745)					
SPX/CS/210125/3128.21-3550.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2020	01/25/2021	1,169	3,656,812	3128.21	3,128	211,364		189,454		51,765			(21,910)					
SPX/CS/210210/2882.23-3176.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	03/10/2020	02/10/2021	340	978,996	2882.23	2,882	49,537		46,668		29,910			(2,870)					
SPX/CS/210210/2882.23-3271.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	03/10/2020	02/10/2021	1,230	3,544,619	2882.23	2,882	223,311		210,375		127,634			(12,936)					
SPX/CS/210225/2796.11-3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2019	02/25/2021	1,683	4,704,729	2796.11	399,902			180,457		268,374			(50,127)					
SPX/CS/210225/2796.11-3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2019	02/25/2021	542	1,514,217	2796.11	135,825			61,292		89,557			(17,025)					
SPX/CS/210225/2796.11-3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2019	02/25/2021	211	588,863	2796.11	53,763			24,261		35,236			(6,739)					
SPX/CS/210225/3128.21-3456.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2020	02/25/2021	160	500,793	3128.21	3,128	25,090		22,707		6,965			(2,383)					
SPX/CS/210225/3128.21-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2020	02/25/2021	914	2,857,936	3128.21	3,128	148,041		133,989		40,469			(14,060)					
SPX/CS/210225/3128.21-3550.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPPFMYMCFXT09	02/25/2020	02/25/2021	1,657	5,183,717	3128.21	3,128	301,692		273,040		79,206			(28,652)					

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/210305/2972.37-3150.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/11/2020	03/05/2021	326	969,781	2972.37	2,972	24,052		22,822		16,505			(1,230)						
SPX/CS/210305/3023.94-3205.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/11/2020	03/05/2021	228	688,219	3023.94	3,024	15,880		15,068		10,380			(812)						
SPX/CS/210310/2882.23-3076.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	12,462	35,918,559	2882.23	2,882	1,271,517		1,204,034		816,347			(67,483)						
SPX/CS/210310/2882.23-3083.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	5,464	15,748,513	2882.23	2,882	574,821		544,313		368,629			(30,507)						
SPX/CS/210310/2882.23-3098.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	17,520	50,496,113	2882.23	2,882	1,954,200		1,850,485		1,248,909			(103,715)						
SPX/CS/210310/2882.23-3105.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	3,430	9,885,493	2882.23	2,882	394,431		373,498		250,975			(20,933)						
SPX/CS/210310/2882.23-3142.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	668	1,923,916	2882.23	2,882	87,538		82,892		54,968			(4,646)						
SPX/CS/210310/2882.23-3163.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	5,890	16,976,281	2882.23	2,882	819,954		776,437		513,717			(43,517)						
SPX/CS/210310/2882.23-3194.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	212	610,059	2882.23	2,882	32,272		30,559		19,901			(1,713)						
SPX/CS/210310/2882.23-3199.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	1,094	3,154,264	2882.23	2,882	168,753		159,797		103,937			(8,956)						
SPX/CS/210310/2882.23-3271.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	561	1,615,944	2882.23	2,882	101,158		95,789		59,843			(5,369)						
SPX/CS/210312/2480.64-2629.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/18/2020	03/12/2021	233	578,352	2480.64	2,481	19,115		18,518		19,934			(597)						
SPX/CS/210312/2711.02-2873.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/18/2020	03/12/2021	427	1,157,860	2711.02	2,711	29,728		28,799		31,219			(929)						
SPX/CS/210315/2711.02-2873.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/18/2020	03/15/2021	300	814,236	2711.02	2,711	20,925		20,277		21,929			(648)						
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			300,411		209,981			(57,282)						
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			133,094		90,544			(25,378)						
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			79,937		50,846			(13,498)						
SPX/CS/220325/2475.56-2859.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,876	4,643,384	2475.56	2,476	301,820		300,139		352,522			(1,681)						
SPX/CS/220325/2475.56-2937.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,358	3,361,847	2475.56	2,476	246,760		245,385		297,288			(1,375)						

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
SPX/CS/220325/2475.56-3069.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	725	1,793,688	2475.56	2,476	152,463		151,614		192,951			(849)					
SPX/CS/220325/2475.56-3292.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/25/2020	03/25/2022	1,538	3,806,688	2475.56	2,476	375,339		373,248		501,341			(2,091)					
SPX_INDU_NDX/ARBCS/200910/10/0.00%-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			21,091		26,263			(11,938)					
SPX_INDU_NDX/ARBCS/200910/10/0.00%-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			38,841		48,112			(21,985)					
SPX_INDU_NDX/ARBCS/201023/25/0.00%-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			25,096		19,251			(11,181)					
SPX_INDU_NDX/ARBCS/201023/25/0.00%-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			54,052		42,970			(24,083)					
SPX_INDU_NDX/ARBCS/210210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/10/2020	02/10/2021	1,659,029	1,659,029	5.25%		44,130		38,090		7,436			(6,040)					
SPX_INDU_NDX/ARBCS/210210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/10/2020	02/10/2021	4,915,721	4,915,721	7.75%		163,694		141,289		29,470			(22,405)					
SPX_INDU_NDX/ARBCS/210225/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	1,576,041	1,576,041	5.25%		46,020		41,650		12,708			(4,371)					
SPX_INDU_NDX/ARBCS/210225/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	6,900,901	6,900,901	7.75%		262,924		237,954		75,758			(24,970)					
SPX_INDU_NDX/ARBCS/210310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	03/10/2021	4,126,766	4,126,766	7.75%		173,324		164,125		74,734			(9,199)					
SPX/PS/200409/2890.00-3145.00	General Business		Equity	Credit Suisse	03/19/2020	04/09/2020	(21,135)	61,080,150	2890.00	2,890	(5,211,891)		(5,374,302)		(5,374,302)			(162,411)					
SPX/PS/200424/2925.00-3175.00	General Business		Equity	Credit Suisse	03/19/2020	04/24/2020	(17,295)	50,587,875	2925.00	2,925	(4,101,163)		(4,242,040)		(4,242,040)			(140,877)					
SPX/PS/200508/2880.00-3125.00	General Business		Equity	Credit Suisse	03/19/2020	05/08/2020	(21,580)	62,150,400	2880.00	2,880	(4,663,006)		(4,929,802)		(4,929,802)			(266,796)					
SPX/PS/200522/2835.00-3090.00	General Business		Equity	Credit Suisse	03/19/2020	05/22/2020	(18,955)	53,737,425	2835.00	2,835	(3,933,352)		(4,159,767)		(4,159,767)			(226,415)					
SPX/PS/200610/2890.00-3140.00	General Business		Equity	Credit Suisse	03/19/2020	06/10/2020	(19,575)	56,571,750	2890.00	2,890	(4,068,664)		(4,285,668)		(4,285,668)			(217,004)					
SPX/PS/200625/2920.00-3185.00	General Business		Equity	Credit Suisse	03/19/2020	06/25/2020	(21,980)	64,181,600	2920.00	2,920	(5,058,917)		(5,137,307)		(5,137,307)			(78,390)					
SPX/PS/200409/2890.00-3145.00	General Business		Equity	Goldman Sachs International	01/14/2020	04/09/2020	21,135	66,469,575	2890.00	2,890	587,342		5,374,302		5,374,302			4,786,960					
SPX/PS/200424/2925.00-3175.00	General Business		Equity	Goldman Sachs International	01/14/2020	04/24/2020	17,295	54,911,625	2925.00	2,925	587,165		4,242,040		4,242,040			3,654,875					
SPX/PS/200508/2880.00-3125.00	General Business		Equity	Goldman Sachs International	01/14/2020	05/08/2020	21,580	67,437,500	2880.00	2,880	648,911		4,929,802		4,929,802			4,280,892					
SPX/PS/200522/2835.00-3090.00	General Business		Equity	Goldman Sachs International	01/14/2020	05/22/2020	18,955	58,570,950	2835.00	2,835	562,774		4,159,767		4,159,767			3,596,993					
SPX/PS/200610/2890.00-3140.00	General Business		Equity	Goldman Sachs International	01/14/2020	06/10/2020	19,575	61,465,500	2890.00	2,890	727,603		4,285,668		4,285,668			3,558,065					
SPX/PS/200625/2920.00-3185.00	General Business		Equity	Goldman Sachs International	01/14/2020	06/25/2020	21,980	70,006,300	2920.00	2,920	1,019,432		5,137,307		5,137,307			4,117,874					
SPX US 04/17/20 C2900 Index	General Business		Equity	Exchange	03/25/2020	04/17/2020	(200)	580,000	2900	2,900	(1,142,322)		(53,273)		(53,273)			1,089,049					

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SCHEDULE DB - PART A - SECTION 1

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

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SPX US 06/19/20 C2550 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	72	183,600	2550	2,550	1,545,780		1,425,886		1,425,886	(119,894)																	
SPX US 06/19/20 C2555 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	308	786,940	2555	2,555	2,618,326		6,004,653		6,004,653	3,386,328																	
SPX US 06/19/20 C2600 Index	General Business		Equity	Exchange	03/31/2020	06/19/2020	(583)	1,515,800	2600	2,600	(5,592,483)		(9,798,719)		(9,798,719)	(4,206,236)																	
SPX US 06/19/20 C2900 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	(300)	870,000	2900	2,900	(1,661,100)		(1,066,373)		(1,066,373)	594,727																	
SPX US 09/18/20 C2350 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	1,250	2,937,500	2350	2,350	50,570,750		47,181,454		47,181,454	(3,389,296)																	
SPX US 09/18/20 C2700 Index	General Business		Equity	Exchange	03/30/2020	09/18/2020	(400)	1,080,000	2700	2,700	(7,929,824)		(6,598,323)		(6,598,323)	1,331,501																	
SPX US 09/18/20 C2800 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	(1,250)	3,500,000	2800	2,800	(16,428,225)		(14,689,918)		(14,689,918)	1,739,307																	
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										173,726,062	51,001,660		137,352,789	XXX	97,876,783	23,328,252		(45,458,885)			XXX	XXX											
SPX US 04/17/20 P2900 Index	General Business		Equity	Exchange	02/06/2020	04/17/2020	200	580,000	2900		204,000		6,505,653		6,505,653	6,301,653																	
SPX US 06/19/20 P2200 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	400	880,000	2200		4,649,000		3,556,314		3,556,314	(1,092,686)																	
SPX US 06/19/20 P2300 Index	General Business		Equity	Exchange	03/25/2020	06/19/2020	300	690,000	2300		4,181,601		3,338,189		3,338,189	(843,412)																	
SPX US 06/19/20 P2550 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	(72)	183,600	2550		(1,607,260)		(1,350,369)		(1,350,369)	256,891																	
SPX US 06/19/20 P2555 Index	General Business		Equity	Exchange	03/27/2020	06/19/2020	(308)	786,940	2555		(2,925,976)		(5,835,102)		(5,835,102)	(2,909,126)																	
SPX US 06/19/20 P2800 Index	General Business		Equity	Exchange	03/31/2020	06/19/2020	(17)	44,200	2600		5,667,126		(352,616)		(352,616)	(6,019,742)																	
SPX US 06/19/20 P3000 Index	General Business		Equity	Exchange	01/29/2020	06/19/2020	200	600,000	3000		956,000		9,066,531		9,066,531	8,110,531																	
SPX US 09/18/20 P2350 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	1,250	2,937,500	2350		20,641,650		21,518,377		21,518,377	876,727																	
SPX US 09/18/20 P2800 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	(1,250)	3,500,000	2800		(42,152,750)		(45,008,668)		(45,008,668)	(2,855,918)																	
016999999. Subtotal - Purchased Options - Hedging Other - Put Options											(10,386,609)		(8,561,691)	XXX	(8,561,691)	1,824,918					XXX	XXX											
021999999. Subtotal - Purchased Options - Hedging Other										173,726,062	40,615,051		128,791,098	XXX	89,315,092	25,153,170		(45,458,885)				XXX	XXX										
028999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX										
035999999. Subtotal - Purchased Options - Income Generation														XXX									XXX	XXX									
042999999. Subtotal - Purchased Options - Other														XXX										XXX	XXX								
043999999. Total Purchased Options - Call Options and Warrants										173,726,062	51,001,660		137,352,789	XXX	97,876,783	23,328,252		(45,458,885)					XXX	XXX									
044999999. Total Purchased Options - Put Options											(10,386,609)		(8,561,691)	XXX	(8,561,691)	1,824,918							XXX	XXX									
045999999. Total Purchased Options - Caps														XXX										XXX	XXX								
046999999. Total Purchased Options - Floors														XXX											XXX	XXX							
047999999. Total Purchased Options - Collars														XXX											XXX	XXX							
048999999. Total Purchased Options - Other														XXX											XXX	XXX							
049999999. Total Purchased Options										173,726,062	40,615,051		128,791,098	XXX	89,315,092	25,153,170		(45,458,885)								XXX	XXX						
056999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX											XXX	XXX							
063999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX												XXX	XXX						
070999999. Subtotal - Written Options - Hedging Other														XXX													XXX	XXX					
077999999. Subtotal - Written Options - Replications														XXX														XXX	XXX				
084999999. Subtotal - Written Options - Income Generation														XXX															XXX	XXX			
091999999. Subtotal - Written Options - Other														XXX																XXX	XXX		
092999999. Total Written Options - Call Options and Warrants														XXX																XXX	XXX		
093999999. Total Written Options - Put Options														XXX																	XXX	XXX	
094999999. Total Written Options - Caps														XXX																	XXX	XXX	
095999999. Total Written Options - Floors														XXX																		XXX	XXX

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STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																						
0969999999	Total Written Options - Collars																			XXX																			XXX	XXX				
0979999999	Total Written Options - Other																			XXX																					XXX	XXX		
0989999999	Total Written Options																			XXX																					XXX	XXX		
USD/1RS/200331-500331/2.0525%	General Business		Interest Rate	Exchange	12/26/2019	03/31/2050	54,200,000	54,200,000	2.0525%						17,113,109						1,484,278		100/100																					
0999999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																			XXX	17,113,109															1,484,278	XXX	XXX						
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																			XXX	17,113,109																			XXX	XXX			
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX																					XXX	XXX		
1169999999	Subtotal - Swaps - Hedging Other																			XXX																						XXX	XXX	
1229999999	Subtotal - Swaps - Replication																			XXX																						XXX	XXX	
1289999999	Subtotal - Swaps - Income Generation																			XXX																						XXX	XXX	
1349999999	Subtotal - Swaps - Other																			XXX																						XXX	XXX	
1359999999	Total Swaps - Interest Rate																			XXX	17,113,109																	1,484,278	XXX	XXX				
1369999999	Total Swaps - Credit Default																			XXX																						XXX	XXX	
1379999999	Total Swaps - Foreign Exchange																			XXX																						XXX	XXX	
1389999999	Total Swaps - Total Return																			XXX																						XXX	XXX	
1399999999	Total Swaps - Other																			XXX																						XXX	XXX	
1409999999	Total Swaps																			XXX	17,113,109																	1,484,278	XXX	XXX				
1479999999	Subtotal - Forwards																			XXX																						XXX	XXX	
1509999999	Subtotal - SSAP No. 108 Adjustments																			XXX																						XXX	XXX	
1689999999	Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																			XXX	17,113,109																	1,484,278	XXX	XXX				
1699999999	Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																			XXX																						XXX	XXX	
1709999999	Subtotal - Hedging Other																			XXX								173,726,062	40,615,051		128,791,098	XXX	89,315,092	25,153,170									XXX	XXX
1719999999	Subtotal - Replication																			XXX																						XXX	XXX	
1729999999	Subtotal - Income Generation																			XXX																						XXX	XXX	
1739999999	Subtotal - Other																			XXX																						XXX	XXX	
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX																						XXX	XXX	
1759999999	Totals																			XXX	106,428,201	25,153,170						173,726,062	40,615,051		128,791,098	XXX	89,315,092	25,153,170								XXX	XXX	

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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E06.32

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22		
														15	16	17							
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point		
HIMO Index	25	29,399,327	JUN 20 HKFE HS INDEX	General Business	N/A	Equity/Index	06/29/2020	HKG	03/26/2020	23,519,4600	23,476,0000	27,890	27,890	27,890					498,477		50		
1539999999. Subtotal - Long Futures - Hedging Other													27,890	27,890	27,890					498,477		XXX	XXX
1579999999. Subtotal - Long Futures													27,890	27,890	27,890					498,477		XXX	XXX
ESMO Index	623	84,981,873	JUN 20 EMINI S&P500	General Business	N/A	Equity/Index	06/19/2020	CTN	03/12/2020	2,728,1500	2,560,2500	1,402,615	1,402,615	1,402,615					7,476,000		50		
1609999999. Subtotal - Short Futures - Hedging Other													1,402,615	1,402,615	1,402,615					7,476,000		XXX	XXX
1649999999. Subtotal - Short Futures													1,402,615	1,402,615	1,402,615					7,476,000		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													1,430,505	1,430,505	1,430,505					7,974,477		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													1,430,505	1,430,505	1,430,505					7,974,477		XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risks

(b)

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

E07

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			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	15,274,202		15,274,202	15,274,202		15,274,202	7,974,477	7,974,477
Bank of America, National Association-NY	Y	Y	8,600,000	6,483,721			6,816,636				
Barclays Bank PLC (London)	Y	Y	18,460,000	24,102,211		5,642,211	16,000,038				
BNP PARIBAS	Y	Y	60,000	425,368		365,368	230,628		170,628		
Citibank, National Association	Y	Y	3,418,238	3,699,228		280,990	3,273,947				
Credit Suisse	Y	Y			(26,032,014)			(26,383,307)			
Goldman Sachs International	Y	Y	29,720,000	33,800,192		4,080,192	30,849,270		1,129,270		
Morgan Stanley	Y	Y	5,490,000	4,012,284			4,441,445				
Scotia Bank	Y	Y	4,871,000	7,282,364		2,411,364	3,464,766				
SunTrust Bank	Y	Y	16,930,000	20,739,679		3,809,679	12,487,141				
Wells Fargo Bank, National Association	Y	Y	18,940,000	26,911,413		7,971,413	15,518,310				
Royal Bank of Canada	Y	Y	7,870,000	6,257,141			5,575,849				
Societe Generale	Y	Y	4,450,000	7,118,797		2,668,797	3,196,672				
UBS	Y	Y	30,000	147,017		117,017					
0299999999. Total NAIC 1 Designation			118,839,238	140,979,415	(26,032,014)	27,347,031	101,854,702	(26,383,307)	1,299,898		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							17,113,109		17,113,109	1,484,278	
0999999999 - Gross Totals			118,839,238	156,253,617	(26,032,014)	42,621,233	134,242,013	(26,383,307)	33,687,209	9,458,755	7,974,477
1. Offset per SSAP No. 64				(351,293)		351,293					
2. Net after right of offset per SSAP No. 64				156,604,910		(26,383,307)					

STATEMENT AS OF MARCH 31, 2020 OF THE Accordia Life and Annuity Company

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Credit Suisse	Cash	E58DXGJLJYYJLN8C3868		24,100,000				IV
0199999999 - Total				24,100,000			XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Bank of America, National Association-NY	Cash	B4TYDEB6GKMZ0031MB27		8,600,000		XXX		IV
Barclays Bank PLC (London)	Cash	G5GSEF7VJP5170UK5573		18,460,000		XXX		IV
BNP PARIBAS	Cash	213800RK6FY7V2DCW37		60,000		XXX		IV
Citibank, National Association	Cash	E570DZVZ7FF32TIEFA76		3,418,238		XXX		IV
Goldman Sachs International	Cash	784F5XWPLTWKTBV3E584		29,720,000		XXX		IV
MorganStanley	Cash	87GCMVDQLFKA70QJXC56		5,490,000		XXX		IV
Scotia Bank	Cash	L319ZG2KFGXZ61BMVVR72		4,871,000		XXX		IV
SunTrust Bank	Cash	1YD0JBGJWY9T8XKCSX06		16,930,000		XXX		IV
Wells Fargo Bank, National Association	Cash	KB1H1DSPPRFMYMCFXT09		18,940,000		XXX		IV
Royal Bank of Canada	Cash	ES71P3U3RHI6C71XBU11		7,870,000		XXX		IV
Societe Generale	Cash	01KLU6X1B10IK7X42C15		4,450,000		XXX		IV
UBS	Cash	549300W01FUSNYH0FL22		30,000		XXX		IV
0299999999 - Total				118,839,238		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

LAH Quarterly Merger/History Data

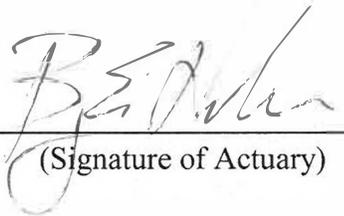
	Amount
1. Bonds (Assets C3 L1 PY Annual)	
2. Subtotals cash and invested assets (Assets C3 L12 PY Annual).....	
3. Total assets (Assets C3 L28 PY Annual)	
4. Total liabilities (Liabilities C1 L28 PY Annual)	
5. Total surplus (Liabilities C1 L38 PY Annual)	
6. Total liabilities and surplus (Liabilities C1 L39 PY Annual)	
7. Total income (Summary of Operations C1 L9 PY Annual)	
8. Total benefits (Summary of Operations C1 L20 PY Annual)	
9. Total expenses (Summary of Operations C1 L28 PY Annual)	
10. Net income (Summary of Operations C1 L35 PY Annual)	
11. Total capital and surplus (Summary of Operations C1 L55 PY Annual)	

**Reasonableness and Consistency of Assumptions Certification
For Commissioners Reserve Valuation Method with Updated Market Values**

I, Bryan E. Nelson, F.S.A., M.A.A.A., am the Vice President, Valuation for Accordia Life and Annuity Company. I have reviewed the assumptions underlying the values assigned to all index equity options used in the determination of statutory reserves using a Type 2 computational method for all equity indexed universal life insurance policies issued or reinsured by Accordia Life and Annuity Company and reported in the statutory financial statement as of March 31, 2020. The assumptions used to determine such option market values are:

1. reasonable in light of current relevant economic conditions as of the date of valuation; and
2. are consistent with the comparable assumptions used to determine the statement value of any derivative instruments as of the valuation date used to hedge the equity indexed-based obligations embedded in the equity indexed life policies subject to this certification.

Bryan E. Nelson
(Name of Actuary)


(Signature of Actuary)

May 7, 2020
(Date of Certification)