

**QUARTERLY STATEMENT**

**OF THE**

**Accordia Life and Annuity Company**

**TO THE**

**Insurance Department**

**OF THE**

**STATE OF**

**FOR THE QUARTER ENDED  
SEPTEMBER 30, 2020**

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

**2020**



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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.globalatlantic.com

Statutory Statement Contact Tonya Rachelle Maxwell 515-393-3725

OFFICERS

President David Paul Wilken Chief Financial Officer David Allen Jacoby
SVP, Associate General Counsel, Secretary
Chief Executive Officer Robert Michael Arena Jr. Kathryn Lauren Freund #

OTHER

- Anup Agarwal, Chief Investment Officer
Thomas Andrew Doruska #, SVP, Illustration Actuary
Susan Lorraine Fiengo, Senior Vice President
John Nicholas Giamalis, SVP and Treasurer
Leah Marie Hoppe, Senior Vice President
Lori Ann LaForge, Chief Marketing Officer
Kevin Francis Leavey #, SVP, Product Actuary
Michael Alan Link, Chief Underwriter
Juan Ignacio Mazzini, Senior Vice President
Bryan Edward Nelson, VP, Appointed Actuary
Dean Pentikis, Managing Director
Peter John Rugel, Chief Operations Officer
Douglas Robert Jaworski #, SVP, Chief Information Security Officer
Philip William Sherrill, Managing Director
Edward Clive Wilson, Chief Risk Officer
Samuel Rawlings Barnett, Managing Director
Padma Elmgart, Chief Technology Officer
Ilya Grigoryevich Finkler, Senior Vice President
Jonathan Hecht, Managing Director
Virginia Hope Johnson, SVP, Assoc. GC, Asst. Sec.
Donna Marie Lasick #, Senior Vice President
Hanben Kim Lee, Executive Vice President
Justin David MacNeil, MD and Assistant Treasurer
Stephen John McIntyre #, Managing Director
Daniel Patrick O'Shea, Chief Human Resources Officer
Samuel Ramos, Chief Legal Officer and GC
Kelly June Rutherford #, Senior Vice President
Lauren Taylor Scott #, SVP, Head of Regulatory and Government Affairs
Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.
Jason Alexander Bickler, Managing Director
Mark Francis Erickson, Managing Director
April Elizabeth Galda, Managing Director
Brian Michael Hendry, Chief Audit Executive
Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.
Victoria May Lau, Senior Vice President
Emily Anne LeMay, Senior Vice President
Tonya Rachelle Maxwell #, Vice President
Barrie Ribet Moskovich, Managing Director
Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.
Jason Michael Roach, Senior Vice President
Andrew Mead Shainberg, Chief Compliance Officer
Natalie Rose Wagner, VP, Privacy Officer, Anti-Money Laundering Officer, and Special Investigative Unit Officer
Sarah Anne Williams, Managing Director

DIRECTORS OR TRUSTEES

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

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 P. Wilken
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DocuSigned by: Kathryn Lauren Freund
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DocuSigned by: David Jacoby
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David Paul Wilken
President

Kathryn Lauren Freund
SVP, Associate General Counsel, Secretary

David Allen Jacoby
Chief Financial Officer

Subscribed and sworn to before me this day of

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

## STATEMENT AS OF SEPTEMBER 30, 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 .....	7,072,702,464		7,072,702,464	6,321,882,645
2. Stocks:				
2.1 Preferred stocks .....				14,681,892
2.2 Common stocks .....	373,110,581		373,110,581	476,461,887
3. Mortgage loans on real estate:				
3.1 First liens .....	1,070,221,940		1,070,221,940	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 (\$ .....9,658,296 ), cash equivalents (\$ .....161,641,215 ) and short-term investments (\$ ..... ) .....	171,299,511		171,299,511	825,313,792
6. Contract loans (including \$ ..... premium notes) .....	263,350,272	2,119,761	261,230,511	258,228,526
7. Derivatives .....	145,971,203		145,971,203	130,847,769
8. Other invested assets .....	347,463,648	270	347,463,378	324,613,982
9. Receivables for securities .....	42,904,300	2,545,863	40,358,437	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) .....	9,487,023,918	4,665,894	9,482,358,024	9,423,878,431
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	135,514,701		135,514,701	111,915,830
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	9,398,671	6,726,751	2,671,920	8,177,683
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	14,989,687		14,989,687	24,610,409
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	68,774,433		68,774,433	57,337,967
16.2 Funds held by or deposited with reinsured companies .....	293,920,499		293,920,499	276,737,262
16.3 Other amounts receivable under reinsurance contracts .....	246,031,146	11,900,251	234,130,895	96,807,677
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	56,662,202		56,662,202	
18.2 Net deferred tax asset .....	13,209,815		13,209,815	44,497,343
19. Guaranty funds receivable or on deposit .....	1,007,467		1,007,467	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 .....				
24. Health care (\$ ..... ) and other amounts receivable .....	8,371,111	8,371,111		
25. Aggregate write-ins for other than invested assets .....	31,484,610	1,355,508	30,129,102	26,743,351
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	10,366,388,260	33,019,515	10,333,368,745	10,071,710,668
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....				
28. Total (Lines 26 and 27) .....	10,366,388,260	33,019,515	10,333,368,745	10,071,710,668
<b>DETAILS OF WRITE-INS</b>				
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 .....	22,016,224		22,016,224	22,533,129
2502. Miscellaneous Accounts Receivable .....	1,355,508	1,355,508		
2503. TPA Funding Deposit .....				1,744,002
2598. Summary of remaining write-ins for Line 25 from overflow page .....	8,112,878		8,112,878	2,466,220
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	31,484,610	1,355,508	30,129,102	26,743,351

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....4,561,123,542 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve).....	4,561,123,542	4,404,887,656
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	616,717,502	501,944,554
4. Contract claims:		
4.1 Life .....	41,985,203	37,019,318
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....		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).....	5,167,418	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 .....	687,285	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 \$ .....16,785,677 assumed and \$ .....94,038,993 ceded .....	110,824,670	124,010,626
9.4 Interest Maintenance Reserve .....	240,246,860	228,116,892
10. Commissions to agents due or accrued-life and annuity contracts \$ .....240,246,860 , accident and health \$ ..... and deposit-type contract funds \$ .....	4,280,323	5,259,622
11. Commissions and expense allowances payable on reinsurance assumed .....	181,137	191,813
12. General expenses due or accrued .....	64,833,317	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 .....	(170,164)	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 .....		
16. Unearned investment income .....		
17. Amounts withheld or retained by reporting entity as agent or trustee .....		195,785
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	48,488,443	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 .....	56,932,113	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 .....	99,216,017	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 .....	5,501,151	7,971,947
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	3,502,951,015	3,247,462,955
24.08 Derivatives .....	8,599,262	6,847,738
24.09 Payable for securities .....	36,626,347	20,407,232
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	330,502,138	411,794,174
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	9,734,693,579	9,335,442,762
27. From Separate Accounts Statement .....		
28. Total liabilities (Lines 26 and 27) .....	9,734,693,579	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) .....	(80,643,733)	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) .....	596,175,166	733,767,906
38. Totals of Lines 29, 30 and 37 .....	598,675,166	736,267,906
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	10,333,368,745	10,071,710,668
<b>DETAILS OF WRITE-INS</b>		
2501. Derivative Collateral .....	302,734,883	377,197,868
2502. Litigation Reserves .....	27,446,517	34,517,690
2503. Miscellaneous Liabilities .....	320,738	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) .....	330,502,138	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) .....		



## 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	317,638,551	378,657,414	547,686,133
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	324,650,013	380,133,031	527,572,670
4. Amortization of Interest Maintenance Reserve (IMR)	12,336,794	10,480,084	14,520,395
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	14,653,442	13,802,210	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	1,451,517	824,258	760,756
9. Totals (Lines 1 to 8.3)	670,730,317	783,896,997	1,110,315,045
10. Death benefits	107,139,239	94,621,848	129,093,912
11. Matured endowments (excluding guaranteed annual pure endowments)	10,684	10,684	14,245
12. Annuity benefits			
13. Disability benefits and benefits under accident and health contracts	1,418,465	1,694,921	2,275,450
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	169,184,473	172,640,652	233,828,925
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	6,808,037	8,974,343	11,447,467
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	156,235,886	109,302,249	214,265,501
20. Totals (Lines 10 to 19)	440,796,784	387,244,697	590,925,500
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	64,236,967	87,239,898	135,417,885
22. Commissions and expense allowances on reinsurance assumed	3,114,918	4,002,180	5,894,525
23. General insurance expenses and fraternal expenses	96,542,326	85,302,443	129,423,848
24. Insurance taxes, licenses and fees, excluding federal income taxes	13,958,582	16,330,187	22,344,792
25. Increase in loading on deferred and uncollected premiums	(4,822,640)	6,385,656	13,050,111
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions	139,047,344	165,952,148	220,388,671
28. Totals (Lines 20 to 27)	752,874,281	752,457,209	1,117,445,332
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(82,143,964)	31,439,788	(7,130,287)
30. Dividends to policyholders and refunds to members	2,423,060	3,547,319	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)	(84,567,024)	27,892,469	(11,965,169)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(118,615,688)	(19,921,654)	(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)	34,048,664	47,814,123	35,617,382
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 23,941,375 (excluding taxes of \$ 6,503,823 transferred to the IMR)	15,026,597	(17,615,116)	13,275,647
35. Net income (Line 33 plus Line 34)	49,075,261	30,199,007	48,893,029
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	736,267,906	765,617,186	765,617,186
37. Net income (Line 35)	49,075,261	30,199,007	48,893,029
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,322,817	(138,256,123)	(147,617,058)	(124,308,246)
39. Change in net unrealized foreign exchange capital gain (loss)	(7,335)		
40. Change in net deferred income tax	(28,964,711)	(32,186,049)	(60,987,158)
41. Change in nonadmitted assets	(2,172,459)	9,922,994	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	(11,166,777)	1,602,381	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	(5,366,729)	(796,051)	(2,800,464)
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(733,867)	2,625,103	(22,967,960)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(137,592,740)	(136,249,673)	(29,349,280)
55. Capital and surplus, as of statement date (Lines 36 + 54)	598,675,166	629,367,513	736,267,906
<b>DETAILS OF WRITE-INS</b>			
08.301. Funds Withheld Net Investment Income	1,420,037	586,586	665,068
08.302. Miscellaneous Income	31,480	237,672	95,688
08.303.			
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)	1,451,517	824,258	760,756
2701. Funds Withheld Miscellaneous Expense	133,833,923	117,182,022	169,901,554
2702. Financing Fee	5,213,421	4,486,317	6,203,308
2703. Recaptured Ceded IMR		44,283,809	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)	139,047,344	165,952,148	220,388,671
5301. Tax Sharing	224,102	3,849,706	(27,148,872)
5302. Prior year correction	(957,969)	(1,224,603)	4,180,912
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(733,867)	2,625,103	(22,967,960)

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance	255,462,334	459,388,771	641,083,436
2. Net investment income	268,260,042	321,603,246	404,866,711
3. Miscellaneous income	(143,778,920)	(56,483,452)	(36,844,302)
4. Total (Lines 1 to 3)	379,943,456	724,508,565	1,009,105,845
5. Benefit and loss related payments	327,580,406	369,166,428	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	333,989,177	318,262,684	444,000,816
8. Dividends paid to policyholders	4,171,609	3,697,483	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)	665,741,192	691,126,595	830,502,688
11. Net cash from operations (Line 4 minus Line 10)	(285,797,736)	33,381,970	178,603,157
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,252,006,295	1,480,411,116	2,866,075,592
12.2 Stocks	19,879,600	75,202,029	105,957,103
12.3 Mortgage loans	24,966,886	27,798,423	43,285,186
12.4 Real estate			
12.5 Other invested assets	1,318,892,026	32,428,138	441,397,615
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	4,568,228	213,152,272	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,620,313,035	1,828,991,978	3,456,715,496
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,884,943,476	1,736,082,101	2,908,233,830
13.2 Stocks	19,599,999	173,165,194	176,365,194
13.3 Mortgage loans	25,250,000	44,000,000	161,900,000
13.4 Real estate			
13.5 Other invested assets	46,172,464	61,332,809	62,161,517
13.6 Miscellaneous applications	1,261,855,423	232,051,845	
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,237,821,362	2,248,631,949	3,308,660,541
14. Net increase (or decrease) in contract loans and premium notes	2,768,124	(376,985)	319,887,865
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(620,276,451)	(419,262,986)	(171,832,910)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	(50,002,222)		100,000,000
16.3 Borrowed funds	114,772,948	70,648	80,024,520
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	187,289,179	359,021,155	471,672,743
16.6 Other cash provided (applied)			
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	252,059,905	359,091,803	701,699,485
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(654,014,282)	(26,789,213)	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)	171,299,511	90,054,848	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	61,909,647	3,289,873	
20.0002. Capital Contribution from parent, accrued under SSAP 72			
20.0003. Remitted bonds to settle ceded reinsurance obligations	(38,640,227)	(38,918,586)	

**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 .....	512,716,959	520,871,400	782,885,571
3. Ordinary individual annuities .....	2,200		25,700
4. Credit life (group and individual) .....			
5. Group life insurance .....	14,062	(2,051)	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) .....	512,733,221	520,869,349	782,938,546
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	512,733,221	520,869,349	782,938,546
14. Deposit-type contracts .....	115,000,000		80,000,000
15. Total (Lines 13 and 14)	627,733,221	520,869,349	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 decreased by \$3,528,560 for the period ended September 30, 2020 and decreased by \$415,074 for the period ended December 31, 2019, respectively and the Company's statutory surplus decreased by \$188,716,917 and decreased by \$262,736,538 as of September 30, 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 #	09/30/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 49,075,261	\$ 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	(3,528,560)	(415,074)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 52,603,821	\$ 49,308,103
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 598,675,166	\$ 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	(188,716,917)	(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	\$ 787,392,083	\$ 999,004,444

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

The preparation of financial statements in conformity with Statutory Accounting Principals 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 10.00% and 10.00%.
- (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 81.83%.
- (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	\$	\$	\$	\$	\$	\$	\$
(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	\$	\$	\$	\$	\$	\$	\$
(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 September 30, 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	\$ (10,648,961)
2. 12 months or longer	(7,624,546)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 176,969,539
2. 12 months or longer	145,562,649

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

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

**Notes to the Financial Statements**

**5. Investments (Continued)**

L. Restricted Assets

(1) Restricted assets (including pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year				
	Current Year						(6)	(7)	(8)	(9)	(10)	(11)
	(1)	(2)	(3)	(4)	(5)	(10)						
	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	6,010,000				6,010,000		6,010,000		6,010,000	0.058	0.058	
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	0.334	0.335	
j. On deposit with states	3,979,490				3,979,490	4,060,975	(81,485)		3,979,490	0.038	0.039	
k. On deposit with other regulatory bodies												
l. Pledged as collateral to FHLB (including assets backing funding agreements)	896,377,369				896,377,369	764,522,867	131,854,502		896,377,369	8.647	8.675	
m. Pledged as collateral not captured in other categories												
n. Other restricted assets												
o. Total restricted assets	\$ 940,967,859	\$	\$	\$	\$ 940,967,859	\$ 798,584,842	\$ 142,383,017	\$	\$ 940,967,859	9.077 %	9.106 %	

(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
<b>General Account:</b>				
a. Cash, cash equivalents and short-term investments	\$ 171,299,510	\$ 171,299,510	1.652 %	1.658 %
b. Schedule D, Part 1	131,435,945	131,435,945	1.268	1.272
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				
<b>j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)</b>	<b>\$ 302,735,455</b>	<b>\$ 302,735,455</b>	<b>2.920 %</b>	<b>2.930 %</b>
<b>Separate Account:</b>				
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				
<b>t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)</b>	<b>\$</b>	<b>\$</b>	<b>%</b>	<b>%</b>
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)			\$ 302,735,455	3.110 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)			\$	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	09/30/2020	12/31/2019	09/30/2020	12/31/2019	09/30/2020	12/31/2019
(1) Bonds - amortized cost	3	3	\$ 13,026,610	\$ 25,463,937	\$ 18,635,305	\$ 25,583,999
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value		1		14,681,892		14,681,892
<b>(5) Total (1+2+3+4)</b>	<b>3</b>	<b>4</b>	<b>\$ 13,026,610</b>	<b>\$ 40,145,829</b>	<b>\$ 18,635,305</b>	<b>\$ 40,265,891</b>

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	2	
(2) Aggregate Amount of Investment Income	\$ 5,831,171	\$

**6. Joint Ventures, Partnerships and Limited Liability Companies**

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of September 30, 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 recognized impairments of \$12,209,273 and \$0 in joint ventures, partnerships, or limited liability companies as of September 30, 2020, and December 31, 2019, respectively.

## Notes to the Financial Statements

### 7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of September 30, 2020, and December 31, 2019, respectively.

### 8. Derivative Instruments

#### A. Derivatives under SSAP No. 86 - Derivatives

- (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
- (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total carrying values of derivative assets were \$137,371,941 and \$124,000,031 as of September 30, 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 Q4 2019 and Q3 2020, the Company has designated an interest rate swap and a bond forward to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended September 30, 2020, the interest rate swap was closed. 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 \$224,376,383 securities purchased for the period ending September 30, 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 \$62,450,651, and a market value of \$84,857,299, as of September 30, 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 September 30, 2020, and December 31, 2019, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$5,501,151 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 \$1,956,805 and \$2,252,694 at September 30, 2020, and December 31, 2019, respectively.

## Notes to the Financial Statements

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

- E. Guarantees or Contingencies - Not Applicable
- F. Management, Service Contracts, Cost Sharing Arrangements

Under the ownership of Commonwealth Annuity the Company has entered into shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$5,213,421 and \$6,203,308 payable at September 30, 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	\$.....	\$ 564,135,746	\$ 103,963,801	\$ (460,171,945)
CAPE VERITY III	.....	1,190,909,297	150,018,240	(1,040,891,058)
GOTHAM	.....	160,138,481	27,592,360	(132,546,122)

\* 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 \$677,000,000. 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	\$ 677,000,000		
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)	\$ 966,112,536	\$ 896,377,369	\$ 615,000,000
2. Current year general account total collateral pledged	966,112,536	896,377,369	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	\$ 900,504,762	\$ 615,000,000
2. Current year general account maximum collateral pledged	1,003,435,571	900,504,762	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	
	09/30/2020	12/31/2019	09/30/2020	12/31/2019	09/30/2020	12/31/2019
a. Service cost	\$ 13,101	\$ 52,404	\$	\$	\$	\$
b. Interest cost	76,533	306,134				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses	(2,189)	(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 September 30, 2020 and December 31, 2019 was \$1,676,309 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 \$(62,132,290) and \$78,446,649 at September 30, 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 September 30, 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 Holdings Limited, or "Athene," to the platform of one of our third party service providers, DXC, or the "Conversion," the Company expects to incur a variety of litigation and regulatory costs. The Company has received formal and informal inquiries from state regulators concerning the administration of policies, policyholder complaints and possible violations of state insurance or consumer protection laws, which have resulted in and may result in additional fines, monetary settlements or proceedings. For example, on June 13, 2018, Accordia received notice of a regulatory matter from the California Department of Insurance regarding administration issues relating to certain California life insurance policies reinsured by Accordia which are administered by DXC. On August 19, 2020, Accordia and the California Department of Insurance resolved the dispute, whereby Accordia paid a \$11.5 million fine and agreed to perform certain corrective actions for California policyholders impacted by conversion.

An independent life insurance producer has also filed a class action complaint in the Southern District of Iowa against 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. On June 26, 2020, plaintiffs filed for preliminary approval of a class settlement entered into by the parties to the case. The settlement includes a \$3.1 million common fund and additional injunctive relief. The court granted preliminary approval of the settlement on July 7, 2020, and granted final approval on October 27, 2020. The \$3.1 million common fund has been put in escrow by the defendants.

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

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$27,446,517 and \$34,517,690 at September 30, 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 \$296,207,243 as of September 30, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$296,725,455 from counterparties as of September 30, 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)	\$ 18,597,077	\$	\$ 38,338,105	\$	\$ 56,935,182
DERIVATIVE ASSETS	29,704,675				29,704,675
Total assets at fair value/NAV	<u>\$ 48,301,752</u>	<u>\$</u>	<u>\$ 38,338,105</u>	<u>\$</u>	<u>\$ 86,639,857</u>
b. Liabilities at fair value					
DERIVATIVE LIABILITIES	\$	\$ 8,599,262	\$	\$	\$ 8,599,262
Total liabilities at fair value	<u>\$</u>	<u>\$ 8,599,262</u>	<u>\$</u>	<u>\$</u>	<u>\$ 8,599,262</u>

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

Description	Ending balance as of 06/30/2020	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 09/30/2020
a. Assets										
COMMON STOCK	\$ 38,338,105	\$	\$	\$ 1,879,609	\$ 6,597,069	\$ 14,999,999	\$	\$ (4,879,600)	\$	\$ 56,935,182
Total assets	<u>\$ 38,338,105</u>	<u>\$</u>	<u>\$</u>	<u>\$ 1,879,609</u>	<u>\$ 6,597,069</u>	<u>\$ 14,999,999</u>	<u>\$</u>	<u>\$ (4,879,600)</u>	<u>\$</u>	<u>\$ 56,935,182</u>
b. Liabilities										
Total liabilities	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>	<u>\$</u>

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended September 30, 2020.

(4) The Company primarily owns common stock in two private entities with a carrying value of \$56,935,182, including unrealized gains of \$12,023,792. 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	\$ 8,058,300,280	\$ 7,072,702,464	\$ 1,564,390	\$ 6,450,193,842	\$ 1,606,542,048	\$	\$
CML	1,142,012,633	1,070,221,940	-	1,142,012,633	-		
OIA	230,092,462	229,736,390	-	126,251,500	103,840,962		
INVESTMENT IN LLC	117,726,989	117,726,989	-	117,726,989	-		
PREFERRED STOCK	-	-	-	-	-		
COMMON STOCK	91,536,182	91,536,182	18,597,077	34,601,000	38,338,105		
INVESTMENT IN SUB	281,574,399	281,574,399	-	-	281,574,399		
SHORT-TERM INVESTMENTS	-	-	-	-	-		
CASH AND EQUIVALENTS	171,299,510	171,299,510	171,299,510	-	-		
DERIVATIVES	145,971,203	145,971,203	29,704,675	116,266,528	-		
TOTAL ASSETS	10,238,513,658	9,180,769,077	221,165,652	7,987,052,492	2,030,295,514		
DERIVATIVE LIABILITIES	8,599,262	8,599,262	-	8,599,262	-		
TOTAL LIABILITIES	8,599,262	8,599,262	-	8,599,262	-		

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 \$3,979,490 and \$4,060,975 at September 30, 2020 and December 31, 2019, respectively, were on deposit with government authorities or trustees as required by law.

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

The Company's largest single life insurance policy face value as of September 30, 2020 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 30, 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	\$ 5,105,047	\$ 5,030,304	\$ 5,184,121	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	<u>\$ 5,105,047</u>	<u>\$ 5,030,304</u>	<u>\$ 5,184,121</u>	<u>\$</u>

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

G. Retained Assets - Not Applicable

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

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

### 22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through November 11, 2020.

#### KKR acquisition of Global Atlantic

On July 7, 2020, Magnolia Parent LLC, or "Magnolia," an indirect subsidiary of KKR & Co. Inc., or "KKR," Magnolia Merger Sub Limited, a direct subsidiary of Magnolia, or "Merger Sub" and, together with Magnolia, the "KKR Parties," entered into an agreement and plan of merger, or the "Merger Agreement," with Global Atlantic Financial Group Limited, or "GAFG," the indirect parent of the Company, Global Atlantic Financial Life Limited, the Company's parent, or "GAFLL," (which is owned by GAFG and LAMC LP), LAMC LP, and Goldman Sachs & Co. LLC, solely in its capacity as an equity representative.

Pursuant to the Merger Agreement, at the closing, Merger Sub will merge with and into GAFG, or the "GA Merger," with GAFG continuing as the surviving entity and a direct wholly-owned subsidiary of Magnolia. Immediately following the GA Merger, GAFLL will merge with and into GAFG with GAFG continuing as the surviving entity and a direct wholly-owned subsidiary of Magnolia. The outstanding debt securities of the GAFG's subsidiaries will remain outstanding obligations of solely such entities and will not be assumed or guaranteed by KKR.

Pursuant to the Merger Agreement, following the closing of the merger, Magnolia will pay shareholders of GAFG and GAFLL an aggregate amount equal to 1.0x GAFG's book value, excluding accumulated other comprehensive income, as of the date of closing determined using the accounting principles set forth in the Merger Agreement, subject to an equity roll-over for certain existing shareholders who elect to participate in the roll-over. The aggregate merger consideration will be allocated among each of the GAFG's and GAFLL's outstanding ordinary shares, incentive shares and equity awards in accordance with their terms. Under the terms of the Merger Agreement and in accordance with the applicable plan documentation, unvested GAFG restricted share awards will convert into the right to receive a number of Magnolia restricted units having the same value as the GAFG restricted share award immediately prior to the closing.

GAFG has made customary representations, warranties and covenants in the Merger Agreement, including, among others, covenants to (i) conduct its business in the ordinary course during the period between the execution of the Merger Agreement and the closing and (ii) not to engage in certain types of actions during this period unless agreed to in writing by Magnolia.

Pursuant to the Merger Agreement, the closing of the merger is subject to the satisfaction or waiver of certain customary closing conditions, including, among others: (i) obtaining the approval of a majority of the outstanding shares of GAFG, (ii) obtaining requisite regulatory approvals, including the approvals of the Massachusetts Division of Insurance, the Iowa Insurance Division, the Indiana Department of Insurance, the Bermuda Monetary Authority, and other regulatory authorities, (iii) expiration or earlier termination of any applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, and (iv) the absence of any judgment, injunction, order or decree prohibiting or enjoining the completion of the Merger. In addition, the obligation of the parties to complete the merger is subject to certain other customary conditions, including (a) subject to the standards set forth in the Merger Agreement, the accuracy of the representations and warranties of the other party and (b) compliance of the other party with its covenants in all material respects.

The Merger Agreement also contains certain customary provisions giving each of the KKR Parties and GAFG rights to terminate the Merger Agreement under certain circumstances.

In connection with the Merger Agreement, certain shareholders of GAFG representing over 50% of the issued and outstanding shares of GAFG have agreed to vote in favor of the Merger at any meeting of the shareholders of GAFG called to seek the adoption of the Merger Agreement and against any competing transaction.

## Notes to the Financial Statements

### 22. Events Subsequent (Continued)

In connection with the Merger Agreement, KKR Group Partnership L.P., an indirect subsidiary of KKR, has committed to provide the requisite equity financing to Magnolia to consummate the Mergers and has guaranteed Magnolia's obligations to pay, up to a cap, any potential damages awards to GAFG under the Merger Agreement, in each case, subject to certain terms and conditions.

The foregoing description of the Merger Agreement and the transactions contemplated thereby does not purport to be complete and is subject to and qualified in its entirety by reference to the Merger Agreement.

#### COVID-19

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

### 23. Reinsurance - No Significant Changes

### 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

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

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

NO

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

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

### 26. Intercompany Pooling Arrangements - Not Applicable

### 27. Structured Settlements - Not Applicable

### 28. Health Care Receivables - Not Applicable

### 29. Participating Policies

For the reporting quarter ended September 30, 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 September 30, 2020 and the year ended December 31, 2019 was \$2,423,060 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

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

### GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ X ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] 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 Allied Company, L.P. ....	Saratoga Springs, NY .....	NO	NO	NO	YES
Forethought Investment Advisors, LLC .....	Indianapolis, IN .....	NO	NO	NO	YES
Forethought Distributors, LLC .....	Simsbury, CT .....	NO	NO	NO	YES

## GENERAL INTERROGATORIES

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

### FINANCIAL

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

### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes  No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes  No
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 62,438,831  | \$ 66,902,622   |
| 14.22 Preferred Stock .....   | \$ .....   | \$ .....  |
| 14.23 Common Stock .....  | \$ 408,122,782   | \$ 281,574,399  |
| 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   | \$ 348,477,021  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....   | \$ .....  |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A   
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ .....
- 16.3 Total payable for securities lending reported on the liability page. .... \$ .....

## GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

## GENERAL INTERROGATORIES

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ .....
- 1.12 Residential Mortgages ..... \$ .....
- 1.13 Commercial Mortgages ..... \$ ..... 1,070,221,940
- 1.14 Total Mortgages in Good Standing ..... \$ ..... 1,070,221,940
- 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) ..... \$ ..... 1,070,221,940
- 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
<b>NONE</b>									

STATEMENT AS OF SEPTEMBER 30, 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	Direct Business Only					7	
		Life Contracts		4	5	6		
		2	3					
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	4,771,691				4,771,691	
2. Alaska	AK	L	260,532				260,532	
3. Arizona	AZ	L	9,712,313				9,712,313	
4. Arkansas	AR	L	1,708,618				1,708,618	
5. California	CA	L	114,559,197				114,559,197	
6. Colorado	CO	L	8,722,172	2,200			8,724,372	
7. Connecticut	CT	L	4,800,202				4,800,202	
8. Delaware	DE	L	1,504,843				1,504,843	
9. District of Columbia	DC	L	1,485,646				1,485,646	
10. Florida	FL	L	30,315,762				30,315,762	
11. Georgia	GA	L	8,400,524				8,400,524	
12. Hawaii	HI	L	9,836,848				9,836,848	
13. Idaho	ID	L	1,575,486				1,575,486	
14. Illinois	IL	L	13,879,023				13,879,023	
15. Indiana	IN	L	10,006,115				10,006,115	
16. Iowa	IA	L	17,890,719				17,890,719	115,000,000
17. Kansas	KS	L	2,879,496				2,879,496	
18. Kentucky	KY	L	4,410,943				4,410,943	
19. Louisiana	LA	L	8,079,935				8,079,935	
20. Maine	ME	L	786,528				786,528	
21. Maryland	MD	L	7,267,708				7,267,708	
22. Massachusetts	MA	L	5,240,649				5,240,649	
23. Michigan	MI	L	8,168,578				8,168,578	
24. Minnesota	MN	L	14,728,269				14,728,269	
25. Mississippi	MS	L	2,304,612				2,304,612	
26. Missouri	MO	L	4,410,587				4,410,587	
27. Montana	MT	L	229,813				229,813	
28. Nebraska	NE	L	4,098,336				4,098,336	
29. Nevada	NV	L	4,233,991				4,233,991	
30. New Hampshire	NH	L	709,741				709,741	
31. New Jersey	NJ	L	32,783,234				32,783,234	
32. New Mexico	NM	L	1,120,151				1,120,151	
33. New York	NY	N	7,337,687				7,337,687	
34. North Carolina	NC	L	9,606,156				9,606,156	
35. North Dakota	ND	L	517,938				517,938	
36. Ohio	OH	L	21,515,886				21,515,886	
37. Oklahoma	OK	L	6,321,606				6,321,606	
38. Oregon	OR	L	2,585,273				2,585,273	
39. Pennsylvania	PA	L	27,345,257				27,345,257	
40. Rhode Island	RI	L	450,776				450,776	
41. South Carolina	SC	L	5,660,592				5,660,592	
42. South Dakota	SD	L	1,346,152				1,346,152	
43. Tennessee	TN	L	8,722,577				8,722,577	
44. Texas	TX	L	42,177,960				42,177,960	
45. Utah	UT	L	19,311,371				19,311,371	
46. Vermont	VT	L	150,223				150,223	
47. Virginia	VA	L	7,713,882				7,713,882	
48. Washington	WA	L	10,893,750				10,893,750	
49. West Virginia	WV	L	904,044				904,044	
50. Wisconsin	WI	L	5,654,784				5,654,784	
51. Wyoming	WY	L	2,598,710				2,598,710	
52. American Samoa	AS	N	936				936	
53. Guam	GU	N						
54. Puerto Rico	PR	N	384,084				384,084	
55. U.S. Virgin Islands	VI	N	6,583				6,583	
56. Northern Mariana Islands	MP	N	342				342	
57. Canada	CAN	N	48,271				48,271	
58. Aggregate Other Aliens	OT	XXX	6,691,323				6,691,323	
59. Subtotal	XXX		528,828,422	2,200			528,830,622	115,000,000
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		2,502,333				2,502,333	
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		881,809				881,809	
94. Aggregate or other amounts not allocable by State	XXX							
95. Totals (Direct Business)	XXX		532,212,564	2,200			532,214,764	115,000,000
96. Plus Reinsurance Assumed	XXX		65,511,236				65,511,236	
97. Totals (All Business)	XXX		597,723,800	2,200			597,726,000	115,000,000
98. Less Reinsurance Ceded	XXX		256,165,529	2,200			256,167,729	
99. Totals (All Business) less Reinsurance Ceded	XXX		341,558,271				341,558,271	115,000,000
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien	XXX		6,691,323				6,691,323	
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		6,691,323				6,691,323	
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							

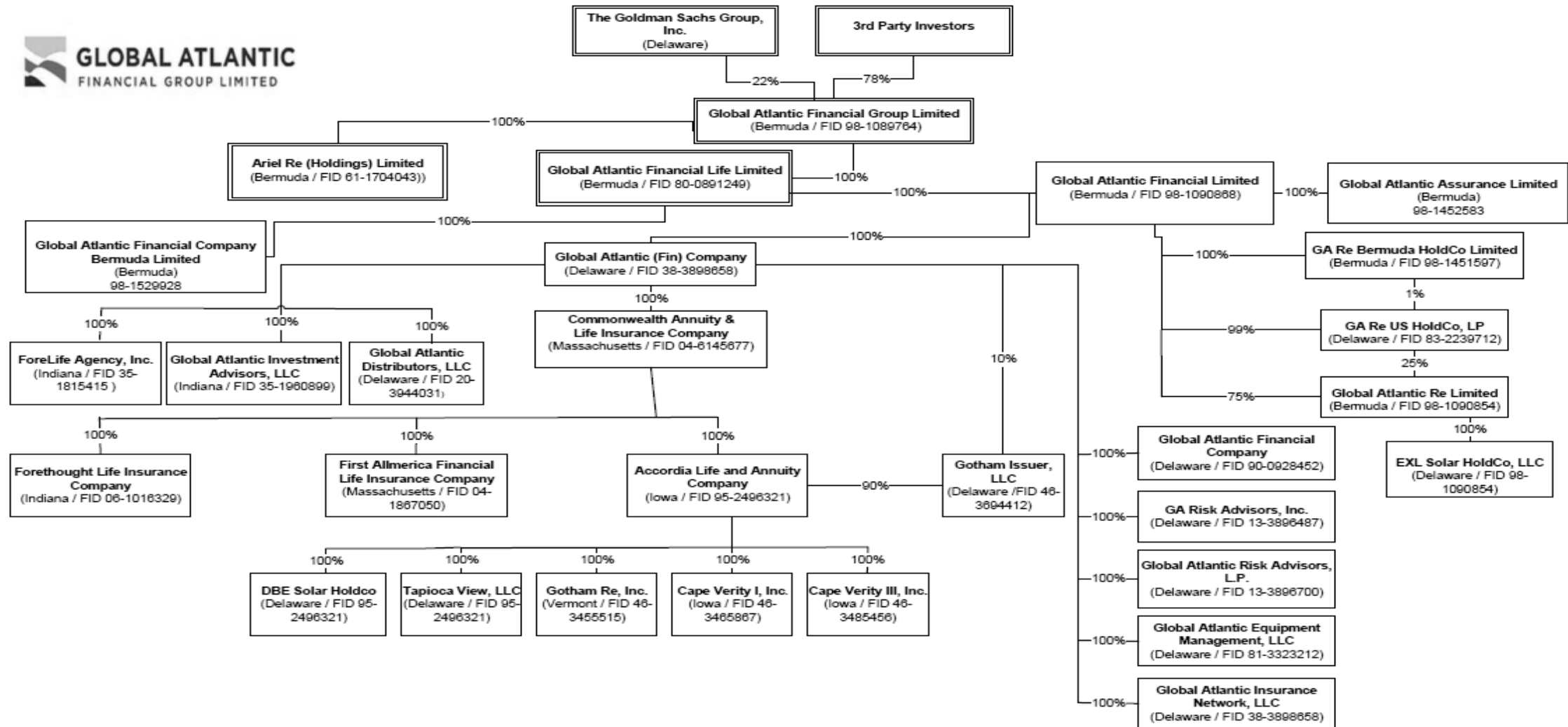
(a) Active Status Counts:

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 SEPTEMBER 30, 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		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	.BMJ	.NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	.BMJ	.NIA	The Goldman Sachs Group, Inc.	Ownership	22.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	.BMJ	.NIA	Third Party Investors	Ownership	78.000	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		
			95-2496321				DBE Solar Holdco LLC	.DE	.NIA	Accordia Life and Annuity Company	Ownership	100.000	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		
			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		

**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)	*
..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	..BMU	..IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	..BMU	..NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	..DE	..NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	..DE	..NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	..DE	..NIA	Global Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

**NONE**

Asterisk	Explanation

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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. Third Party Receivable .....	8,112,878		8,112,878	2,466,220
2597. Summary of remaining write-ins for Line 25 from overflow page	8,112,878		8,112,878	2,466,220

**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 .....	23,750,000	161,900,000
2.2 Additional investment made after acquisition .....	1,500,000	
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....	877,673	701,397
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....	(61,681)	242,743
7. Deduct amounts received on disposals .....	24,966,886	43,285,186
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	986,618	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) .....	1,070,221,940	1,070,109,452
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	1,070,221,940	1,070,109,452
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	1,070,221,940	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 .....	42,947,621	41,501,355
2.2 Additional investment made after acquisition .....	3,224,843	20,660,162
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....	193	1,828
5. Unrealized valuation increase (decrease) .....	(6,545,757)	(8,240,106)
6. Total gain (loss) on disposals .....		(33,850)
7. Deduct amounts received on disposals .....	4,568,231	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 .....	12,209,273	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	347,463,648	324,614,252
12. Deduct total nonadmitted amounts .....	270	270
13. Statement value at end of current period (Line 11 minus Line 12)	347,463,378	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 .....	2,038,463,736	3,152,106,963
3. Accrual of discount .....	17,104,310	37,010,730
4. Unrealized valuation increase (decrease) .....	(119,633,207)	(112,759,872)
5. Total gain (loss) on disposals .....	35,252,429	84,636,366
6. Deduct consideration for bonds and stocks disposed of .....	1,319,997,041	2,969,459,824
7. Deduct amortization of premium .....	9,409,881	31,972,299
8. Total foreign exchange change in book/adjusted carrying value .....	(49,006)	
9. Deduct current year's other than temporary impairment recognized .....	14,775,890	
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	5,831,171	16,395,500
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	7,445,813,045	6,813,026,424
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	7,445,813,045	6,813,026,424

STATEMENT AS OF SEPTEMBER 30, 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	4,258,042,984	218,844,421	252,444,675	(13,541,202)	4,355,917,409	4,258,042,984	4,210,901,528	4,216,111,653
2. NAIC 2 (a) .....	2,687,975,443	166,456,455	65,504,854	14,514,597	2,379,865,750	2,687,975,443	2,803,441,641	2,035,545,883
3. NAIC 3 (a) .....	37,806,246	28,000	729,336	(105,933)	37,524,368	37,806,246	36,998,977	34,380,000
4. NAIC 4 (a) .....	8,964,220		8,609,319	7,978,807	9,637,052	8,964,220	8,333,708	10,381,170
5. NAIC 5 (a) .....	12,913,383			113,227	12,805,838	12,913,383	13,026,610	25,463,937
6. NAIC 6 (a) .....								
7. Total Bonds	7,005,702,276	385,328,876	327,288,184	8,959,496	6,795,750,417	7,005,702,276	7,072,702,464	6,321,882,643
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....	14,681,892		14,999,999	318,107	14,681,892	14,681,892		14,681,892
13. NAIC 6 .....								
14. Total Preferred Stock	14,681,892		14,999,999	318,107	14,681,892	14,681,892		14,681,892
15. Total Bonds and Preferred Stock	7,020,384,168	385,328,876	342,288,183	9,277,603	6,810,432,309	7,020,384,168	7,072,702,464	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

	1	2	3	4	5
	Book/Adjusted Carrying Value	Premium	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals					

**NONE**

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

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



**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	1,261,855,423
3. Unrealized Valuation increase/(decrease)	(17,546,441)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	234,227,376
6. Considerations received/(paid) on terminations	1,318,892,026
7. Amortization	(154,072,479)
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)	136,419,622
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	136,419,622

**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	952,318
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	7,800,057
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)	7,800,057
4.1 Cumulative variation margin on terminated contracts during the year	45,527,953
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	45,527,953
4.23 SSAP No. 108 adjustments	45,527,953
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)	952,318
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	952,318

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

**N O N E**

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

**N O N E**

**SCHEDULE DB - VERIFICATION**

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	136,419,623
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	952,318
3. Total (Line 1 plus Line 2) .....	137,371,941
4. Part D, Section 1, Column 5 .....	144,360,540
5. Part D, Section 1, Column 6 .....	(6,988,599)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16 .....	325,136,557
8. Part B, Section 1, Column 13 .....	952,318
9. Total (Line 7 plus Line 8) .....	326,088,875
10. Part D, Section 1, Column 8 .....	333,077,474
11. Part D, Section 1, Column 9 .....	(6,988,599)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21 .....	1,386,535
14. Part B, Section 1, Column 20 .....	8,118,477
15. Part D, Section 1, Column 11 .....	9,505,012
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	779,968,950	95,485,598
2. Cost of cash equivalents acquired .....	4,113,293,704	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 .....	4,731,621,439	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) .....	161,641,215	779,968,950
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	161,641,215	779,968,950

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

STATEMENT AS OF SEPTEMBER 30, 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								
<b>NONE</b>									
3399999 - Totals									

**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
80514327	Herndon	VA		10/01/2013	08/12/2020	6,694,991		(63,118)			(63,118)		6,468,740	6,413,196		(55,544)	(55,544)
<b>0199999. Mortgages closed by repayment</b>																	
15515104	Irvine	CA		04/20/2015		20,422,705								125,690			
80514245	West Covina	CA		02/04/2015		5,192,996								42,055			
80514247	Chattanooga	TN		03/11/2015		9,209,620								46,054			
80514248	Goodlettsville	TN		03/12/2015		6,655,974								80,844			
80514302	Toms River	NJ		10/01/2013		1,344,047		(29,307)			(29,307)			204,601			
80514304	Laguna Beach	CA		10/01/2013		318,725		(7,198)			(7,198)			24,231			
80514306	Toms River	NJ		10/01/2013		501,994		(8,369)			(8,369)			76,971			
80514311	Athens	GA		10/01/2013		4,771,511		(34,382)			(34,382)			178,329			
80514313	Durango	CO		10/01/2013		11,873,382		(150,155)			(150,155)			348,268			
80514316	Shakopee	MN		10/01/2013		9,186,519		(28,007)			(28,007)			119,760			
80514317	Salem	OR		10/01/2013		4,646,358								74,509			
80514321	Las Cruces	NM		10/01/2013		2,507,022		(32,010)			(32,010)			99,737			
80514327	Herndon	VA		10/01/2013		6,694,991								41,375			
80514328	Madison	WI		10/01/2013		3,086,824		7,215			7,215			19,344			
80514329	Berkeley	CA		10/01/2013		24,758,014		97,471			97,471			164,936			
80514331	Tempe	AZ		10/01/2013		19,856,226		(4,509)			(4,509)			125,625			
80514332	Washington	DC		10/01/2013		8,445,420		45,170			45,170			84,687			
80514333	Vancouver	WA		10/01/2013		5,916,427		(11,580)			(11,580)			88,297			
80514334	Huntington Beach	CA		10/01/2013		13,857,591		23,533			23,533			94,296			
80514335	Ankeny	IA		10/01/2013		11,339,571		73,724			73,724			77,344			
80514336	Plymouth	MN		10/01/2013		8,361,183		17,979			17,979			70,778			

STATEMENT AS OF SEPTEMBER 30, 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	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other- Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
80514338	San Mateo	CA		10/01/2013		6,461,793		(7,388)			(7,388)			62,812		
80514340	Phoenix	AZ		10/01/2013		27,273,697		133,796			133,796			259,628		
80514342	Palm Beach Gardens	FL		10/01/2013		36,757,151		(80,432)			(80,432)			347,324		
80514347	Ankeny	IA		10/01/2013		2,244,813		19,424			19,424			16,225		
80514349	Franklin	NJ		10/01/2013		13,572,105		(53,306)			(53,306)			90,122		
80515100	Costa Mesa	CA		03/19/2015		3,796,000								16,778		
80515100A	Costa Mesa	CA		07/13/2018		1,540,063								5,127		
80515103	Beech Grove	IN		05/05/2015		2,181,350								26,053		
80515122	Irvine	CA		04/07/2015		33,347,722								203,239		
80515128	San Pedro	CA		03/19/2015		7,719,000								34,117		
80515128A	San Pedro	CA		07/13/2018		4,208,669								14,011		
80515129	Santa Clara	CA		03/19/2015		10,101,000								44,645		
80515129A	Santa Clara	CA		07/13/2018		2,203,333								7,335		
80515130	Vancouver	WA		03/19/2015		5,742,000								25,379		
80515130A	Vancouver	WA		07/13/2018		1,775,571								5,911		
80515131	Vancouver	WA		03/19/2015		6,642,000								29,356		
80515131A	Vancouver	WA		07/13/2018		2,272,364								7,565		
80515137	Dallas	TX		07/10/2015		10,562,012								180,458		
80515146	Bonita Springs	FL		07/30/2015		6,016,727								70,046		
80515172	Bellvue	WA		10/09/2015		3,852,759								18,914		
80515199	Lexington	KY		12/14/2015		30,846,443								225,766		
80515216	Tuscaloosa	AL		12/16/2015		6,835,195								75,828		
80516138	Seattle	WA		06/28/2016		16,418,653								108,116		
80516171	Brownstown	MI		09/15/2016		23,876,779								266,219		
80516188	Homewood	AL		10/03/2016		10,225,120								111,803		
80516190	Decatur	GA		11/14/2016		21,251,696								157,906		
80516213	Austin	TX		11/02/2016		15,482,957								82,965		
80516224	Pembroke Pines	FL		12/22/2016		13,205,319								71,377		
80516232	Various	TX		12/09/2016		11,328,285								62,165		
80516236	Santa Monica	CA		02/06/2017		13,029,462								66,188		
80516238	Hamilton	NJ		12/29/2016		6,755,514								50,940		
80516241	Lutherville-Timonium	MD		02/28/2017		14,647,359								76,766		
80517111	Manhattan Beach	CA		03/02/2017		32,343,168								167,819		
80517200	Portsmouth	VA		10/10/2017		8,037,937								40,027		
80517222	Mesa	AZ		12/11/2017		9,176,663								44,959		
80518104	Portland	OR		03/12/2018		10,367,672								49,721		
80518120	Atlanta	GA		05/01/2018		8,778,809								54,073		
80518131	New Castle	PA		07/13/2018		6,305,187								38,679		
80518132	Hermitage	PA		07/13/2018		7,760,230								47,605		
80518238	Delray Beach	FL		12/18/2018		4,900,381								28,559		
80519505	Alhambra	CA		06/23/2017		11,700,000								34,012		
80519511	Reseda	CA		09/06/2017		12,964,116								55,469		
80519515	Tampa	FL		12/14/2018		11,254,661		(1,015)			(1,015)			45,504		
80519516	Ashburn	VA		12/24/2018		8,200,021		(2)			(2)					
5300070	Conway	AR		12/04/2019		28,105,271								176,753		
5300071	Conway	AR		12/05/2019		45,824,999								406,235		
9282017	Irving	TX		11/01/2017		19,077,763								88,935		
BGA03GEH2	Bellvue	WA		05/01/2015		14,196,056		(24,405)			(24,405)			75,775		
BGA03GEJ8	Bellvue	WA		05/01/2015		9,399,263		(8,296)			(8,296)			43,578		
0299999 - Mortgages with partial repayments						799,512,208		(62,049)			(62,049)			6,406,518		
0599999 - Totals						806,207,199		(125,167)			(125,167)		6,468,740	12,819,714	(55,544)	(55,544)

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STATEMENT AS OF SEPTEMBER 30, 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	3 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
		City	State									
BGA06B-EP-2	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1		75,371			7.896
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Magnetar Financial LLC		05/26/2015	1		87,314			2.670
1999999. Joint Venture Interests - Common Stock - Unaffiliated												
BGA0UP-CA-9	ORIGIS ENERGY USA INC TERM LOAN 13.500		DE	SPECIALTY FINANCE		09/14/2020		40,388,355				0.000
2999999. Collateral Loans - Unaffiliated												
000000-00-0	RABBI TRUST							40,388,355				XXX
4699999. Any Other Class of Assets - Unaffiliated												
									50,023			XXX
4899999. Total - Unaffiliated									40,388,355	212,708		XXX
4999999. Total - Affiliated												XXX
5099999 - Totals												
									40,388,355	212,708		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	3 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	9-14 Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income			
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in Book/Adjusted Carrying Value (9+10-11+12)	14 Total Foreign Exchange Change in Book/Adjusted Carrying Value									
BGA06B-EP-2	LENNAR CORPORATION		DE	Capital Distribution	11/12/2015	07/17/2020	624,210							624,210				624,210				
BGA065-V0-1	GSD ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2018	08/24/2020	236,425							236,425	236,425							
1999999. Joint Venture Interests - Common Stock - Unaffiliated													860,635									
000000-00-0	RABBI TRUST					06/30/2020	35,602	142,734				142,734	35,602	35,602								
4699999. Any Other Class of Assets - Unaffiliated													35,602	142,734				142,734	35,602			
4899999. Total - Unaffiliated													896,237	142,734				142,734	896,237	272,027		
4999999. Total - Affiliated																						
5099999 - Totals													896,237	142,734				142,734	896,237	272,027		624,210



STATEMENT AS OF SEPTEMBER 30, 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-SN-9	UNITED STATES TREASURY SENIOR GOVT BND		.08/11/2020	BARCLAYS CAPITAL		68,621,875	70,000,000	211,617	1FE
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						68,621,875	70,000,000	211,617	XXX
626207-YF-5	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		.08/12/2020	Various		15,183,000	10,000,000	245,200	2FE
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		.07/15/2020	CITIGROUP GLOBAL MKT INC		2,619,084	2,060,000	12,014	2FE
796247-DC-5	SAN ANTONIO TEX ED FACS CORP MUNITAX BN		.07/24/2020	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000		1FE
914119-3H-3	UNIVERSITY CINCINNATI OHIO MUNITAX BND		.07/14/2020	RAYMOND JAMES		3,995,775	4,130,000	15,488	1FE
946303-E5-9	WAYNE ST UNIV MICH MUNITAX BND 3.492%		.07/17/2020	Various		8,260,000	8,260,000		1FE
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						32,057,859	26,450,000	272,702	XXX
00206R-MD-1	AT&T INC SENIOR CORP BND 144A 3.550% 0		.09/18/2020	Tax Free Exchange		1,079,269	1,196,130		2FE
00206R-ME-9	AT&T INC SENIOR CORP BND 144A 3.650% 0		.09/18/2020	Tax Free Exchange		13,677,119	17,768,712		2FE
00432C-BJ-9	ACCSS 04-A4 ABS 04-A4 1.674% 07/01/39		.08/04/2020	Cape Verity III		925,542	1,040,000	190	1FE
031162-CX-6	AMGEN INC SENIOR CORP BND 144A 2.770%		.08/17/2020	Taxable Exchange		10,696,310	10,696,310	21,988	2FE
05538U-AG-8	BB-UBS TRUST BBUBS 12-SHOW SUB CMBS 012-		.08/04/2020	Cape Verity III		230,420	250,000	112	1FM
05604F-AN-5	BIWAY 13-1515 CMBS 13-1515 D 144A 3.633		.08/04/2020	Cape Verity III		1,007,148	1,000,000	404	1FM
059900-AV-5	BAF 15-R3 WHOLE CMO R3 7A2 144A 0.382%		.09/25/2020	Interest Capitalization		19,944	19,944		1FM
07274N-AD-6	BAYLOR US FINANCE II LLC SENIORCORPBND144		.08/24/2020	GOLDMAN SACHS & CO.		2,534,760	2,000,000	16,521	2FE
07284R-AA-0	BAYLOR COLLEGE OF MEDICINE SECURED CORP		.07/16/2020	CANTOR FITZGERALD EUR		2,671,420	2,000,000	18,991	1FE
09062X-AD-5	BIOMGEN INC SENIOR CORP BND 5.200% 09/1		.09/16/2020	J.P. MORGAN SECURITIES INC		3,545,256	2,600,000	1,127	1FE
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		.07/17/2020	Tax Free Exchange		6,218,672	6,100,000	128,778	1FE
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		.07/17/2020	Tax Free Exchange		11,969,641	12,000,000	89,900	1FE
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		.08/04/2020	Cape Verity III		1,350,590	1,000,000	2,135	2FE
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		.08/04/2020	Cape Verity III		5,613,293	4,900,000	10,075	1FE
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO		.09/25/2020	J.P. MORGAN SECURITIES INC		5,494,342	4,579,000	14,602	2FE
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		.09/25/2020	Interest Capitalization		15,897	15,897		1FM
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		.08/04/2020	Cape Verity III		1,305,360	1,000,000	9,167	1FE
21036P-BD-9	ANTHEM INC SENIOR CORP BND 5.250% 11/1		.09/25/2020	CREDIT SUISSE ZURICH		4,754,155	3,500,000	68,396	2FE
22822V-AM-3	CROWN CASTLE INTL CORP SENIOR CORP BND		.09/10/2020	JEFFRIES & CO. INC.		1,350,440	1,000,000	4,189	2FE
235851-AV-4	DANAHER CORPORATION SENIOR CORP BND 2.		.09/29/2020	BA SECURITIES		18,804,300	19,000,000		2FE
254687-ET-9	WALT DISNEY CO SENIOR CORP BND 5.400%		.09/10/2020	Susquehanna International Ser		213,776	153,000	3,741	1FE
26186R-AA-9	DREXELUNIVERSITY SENIOR CORP BND 3.215		.07/15/2020	WELLS FARGO SECURITIES		8,020,000	8,020,000		1FE
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B		.08/04/2020	Cape Verity III		777,420	500,000	1,667	1FE
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP BND 144		.08/24/2020	GOLDMAN SACHS & CO.		6,574,860	6,000,000	80,500	2FE
278642-AF-0	EBAY INC SENIOR CORP BND 4.000% 07/15/		.07/15/2020	MORGAN STANLEY & CO. INC		323,837	290,000	64	2FE
29364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND		.08/04/2020	Cape Verity III		1,170,578	850,000	12,297	1FE
30161N-AV-3	EXELON CORPORATION SENIOR CORP BND 4.4		.08/04/2020	Cape Verity III		549,929	425,000	5,779	2FE
31428X-BE-5	FEDEX CORP SENIOR CORP BND 4.750% 11/1		.08/24/2020	GOLDMAN SACHS & CO.		7,392,660	6,000,000	79,958	2FE
31428X-BG-0	FEDEX CORP SENIOR CORP BND 4.550% 04/0		.08/24/2020	GOLDMAN SACHS & CO.		7,238,400	6,000,000	109,958	2FE
31428X-CA-2	FEDEX CORP SENIOR CORP BND 5.250% 05/1		.08/24/2020	GOLDMAN SACHS & CO.		2,686,220	2,000,000	40,542	2FE
362375-AC-1	GSA 06-10 SENIORABS06-10 5.985% 06/25		.08/04/2020	Cape Verity III		1,506,546	3,643,139	2,423	1FM
429827-AS-7	HEF 04-1 ABS 04-1 B2 144A 1.310% 01/01		.08/04/2020	Cape Verity III		821,175	940,000	175	1FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		.08/04/2020	Cape Verity III		5,058,320	4,000,000	36,889	1FE
460146-CO-4	INTERNATIONAL PAPER CO SENIOR CORP BND		.09/16/2020	J.P. MORGAN SECURITIES INC		1,491,928	1,211,000	4,884	2FE
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR		.08/04/2020	Cape Verity III		414,789	350,000	5,036	2FE
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C		.08/04/2020	Cape Verity III		1,559,844	1,200,000	17,050	1FE
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		.08/04/2020	Cape Verity III		1,065,047	920,000	11,163	2FE
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR		.08/24/2020	GOLDMAN SACHS & CO.		2,254,580	2,000,000	29,400	2FE
52606#-AA-3	LENDSL TRUST 18 ABS 8-A A-FL 1.155% 01		.09/22/2020	Various		2,916,080	2,916,080		1PL
52606#-AB-1	LENDSL TRUST 18 ABS 2018-A B 4.900% 01		.09/28/2020	Various		160,556	160,556		2PL
52606#-AC-9	LENDSL TRUST 18 ABS 8-A A-FX 4.150% 01		.09/28/2020	Various		4,710,320	4,710,320		1PL
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		.08/04/2020	Cape Verity III		3,670,716	2,800,000	20,471	2FE
654730-BF-9	NISOURCE INC SENIOR CORP BND 4.375% 05		.08/04/2020	Cape Verity III		1,312,210	1,000,000	9,722	2FE
654730-BG-7	NISOURCE INC SENIORCORPBND 3.950% 03/3		.08/04/2020	Cape Verity III		497,768	400,000	5,486	2FE
666807-BH-4	NORTHROP GRUMMAN CORP SENIORCORPBND 4.		.08/04/2020	Cape Verity III		545,840	400,000	3,378	2FE
701094-AJ-3	PARKER HANIFIN CORPORATION SENIOR CORP		.08/04/2020	Cape Verity III		390,380	350,000	4,866	2FE
832696-AP-3	J M SMUCKER CO SENIOR CORP BND 4.375%		.08/04/2020	Cape Verity III		1,074,220	864,000	14,700	2FE
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO. SECURED C		.07/14/2020	RBC DOMINION SECURITIES INC.		7,973,127	6,100,000	111,516	1FE
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP BND 4		.08/04/2020	Cape Verity III		1,255,550	1,000,000	4,156	2FE
843646-AU-4	SOUTHERN POWER COMPANY SENIOR CORP BND		.08/24/2020	GOLDMAN SACHS & CO.		6,975,720	6,000,000	58,575	2FE
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		.08/04/2020	Cape Verity III		996,078	860,000	14,417	2FE

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STATEMENT AS OF SEPTEMBER 30, 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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini- strative Symbol
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND		08/20/2020	RBC DOMINION SECURITIES INC		10,843,795	8,730,000	9,712	2FE
872644-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		09/10/2020	J.P. MORGAN SECURITIES INC		4,855,640	4,000,000	77,500	2FE
902494-BD-4	TYSON FOODS INC SENIOR CORP BND 4.550%		08/04/2020	Cape Verity III		1,288,820	1,000,000	7,963	2FE
907818-FM-5	UNION PACIFIC CORPORATION SENIOR CORP BN		09/16/2020	Tax Free Exchange		5,355,788	7,298,000		2FE
911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP BN		08/24/2020	GOLDMAN SACHS & CO.		3,022,060	2,000,000	44,756	1FE
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		08/04/2020	Cape Verity III		1,725,984	1,300,000	10,400	2FE
BGA0DV-04-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		383,180	383,180		1FE
BGA0DX-E0-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		88,200	88,200		1FE
BGA0DX-ER-2	BLUE EAGLE 16 SENIOR SECURED TERM LOAN		08/28/2020	CREDIT		47,740	47,740		1FE
BGA0DX-ET-8	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		31,920	31,920		2FE
BGA0DX-EU-5	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		28,000	28,000		3FE
BGA0QT-JL-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		09/25/2020	SPECIALTY FINANCE		5,226,952	5,226,952		1FE
BGA0R9-DD-2	BLUEEAGLE2019-1A(AARATED TERM LOAN 1		09/30/2020	CREDIT		4,219,940	4,219,940		1FE
BGA0R9-DH-3	BLUEEAGLE2019-1A(AARATED TERM LOAN 2		09/30/2020	CREDIT		772,548	772,548		1FE
BGA0R9-F6-5	BLUEEAGLE2019-1A(AARATED TERM LOAN 4		09/30/2020	CREDIT		697,785	697,785		1FE
BGA0R9-GC-1	BLUEEAGLE2019-1A(AARATED TERM LOAN 5		09/30/2020	CREDIT		747,627	747,627		2FE
BGA0T2-Q0-2	THYSSENKRUPPELEVATORTECHNOLO TERM LOAN		07/29/2020	CREDIT		12,015,171	12,386,774		1FE
BGA0TM-Q3-7	INFINITYASSETHOLDINGSIAH_20 TERM LOAN		09/25/2020	INFIN		15,252,616	15,252,616		1FE
BGA0UK-7E-8	SPHRX EXPENSES TERM LOAN 0.000% 04/30		09/16/2020	SPECIALTY FINANCE		23,675,000	23,675,000		1FE
034863-AY-6	ANGLO AMERICAN CAPITAL PLC SENIOR CORP B	D.	09/08/2020	BNP PARIBAS		7,392,225	7,500,000		2FE
05971K-AC-3	BANCO SANTANDER SA CORP BND 3.306% 06	D.	08/04/2020	Cape Verity III		881,488	800,000	2,792	1FE
46802A-AL-6	IVY HILL MIDDLE MARKET CREDIT ABS7A 2.	D.	08/04/2020	Cape Verity III		481,546	530,000	523	1FE
55818Y-BL-4	MADISON PARK FUNDING LTD MDPK ABS 2015-	D.	08/04/2020	Cape Verity III		952,765	950,000	1,400	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					274,849,142	261,395,370	1,230,434	XXX
BL3392-82-8	MILEAGE PLUS HOLDINGS LLC TERM LOAN 6		07/16/2020	CREDIT		9,800,000	10,000,000		2FE
8299999	Subtotal - Bonds - Unaffiliated Bank Loans					9,800,000	10,000,000		XXX
8399997	Total - Bonds - Part 3					385,328,876	367,845,370	1,714,753	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					385,328,876	367,845,370	1,714,753	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
69608A-10-8	PALANTIR TECHNOLOGIES INC PALANTIRTECHNO		09/22/2020	Tax Free Exchange	2,446,982.000	14,999,999			
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					14,999,999	XXX		XXX
9799997	Total - Common Stocks - Part 3					14,999,999	XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					14,999,999	XXX		XXX
9899999	Total - Preferred and Common Stocks					14,999,999	XXX		XXX
9999999	- Totals					400,328,875	XXX	1,714,753	XXX





STATEMENT AS OF SEPTEMBER 30, 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	For-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		
..BGA0GZ-BP-1	ATLAS CLO FUNDING I LLC TERMLOAN 2.179		07/15/2020	Redemption 100.0000		118,712	118,712	118,712	118,698		.15		.15		118,712				2,427	01/15/2031	2FE		
..BGAOK8-WW-8	DS COACHELLA HOLDCO LLC TERM LOAN 0.0		09/29/2020	Redemption 100.0000		364,598	364,598	364,598							364,598				1,478	12/31/2056	1FE		
..BGAOLX-DR-4	VIKING_18_APOCOMBO_ACCORDIA ABS 8_APOCOM		09/16/2020	Paydown		1,334,670	1,334,670	1,458,918	1,418,621		(83,951)		(83,951)		1,334,670							1FE	
..BGAOKQ-MH-2	EXL SOLAR HOLDCO LLC TERM LOAN 0.000%		09/29/2020	Redemption 100.0000		91,836	91,836	91,836							91,836				2,841	01/25/2065	1FE		
..BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/16/2020	Redemption 100.0000		996,906	996,906	996,906	996,906						996,906				10,134	03/31/2067	1FE		
..BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/16/2020	Redemption 100.0000		273,498	273,498	273,498	273,498						273,498				2,781	03/31/2067	1FE		
..BGA0QT-JL-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		07/31/2020	Redemption 100.0000		937,511	937,511	937,511	815,731						937,511				794	02/25/2056	1FE		
..BGA0QV-SL-0	ALTUS TERM LOAN B TERM LOAN 5.000% 06		07/13/2020	Redemption 100.0000		185,552	185,552	184,625	141,988		930		930		185,552				4,528	06/30/2045	2FE		
..BGA0QZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		09/16/2020	Redemption 100.0000		2,672,145	2,672,145	2,672,145	2,656,214						2,672,145				59,429	12/31/2067	1FE		
..BGA0QZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		09/16/2020	Redemption 100.0000		560,740	560,740	560,740	560,740						560,740				12,482	12/31/2067	1FE		
..BGAQRR-RY-1	GORILLA INVESTOR LLC TERM LOAN 5.000%		09/23/2020	Redemption 100.0000		10,463,768	10,463,768	10,463,768							10,463,768				298,285	03/15/2027	1FE		
..BGA0TM-03-7	INFINITYASSETHOLDINGSIAH_20 TERM LOAN		07/16/2020	Redemption 100.0000		3,919,467	3,919,467	3,919,467							3,919,467					06/24/2070	1FE		
..05971K-AC-3	BANCO SANTANDER SA CORP BND 3.306% 06	D	09/15/2020	Various		15,125,214	13,800,000	13,989,908	13,101,797		(5,000)		(5,000)		13,978,285		1,146,929	1,146,929	315,007	06/27/2029	1FE		
..26827E-AC-9	ECAF LTD 2015-1A ABS 4.947% 06/15/40	D	09/25/2020	CREDIT SUISSE ZURICH		6,866,028	7,846,889	7,846,889	7,846,880		(1)		(1)		7,846,879		(980,851)	(980,851)	273,887	06/15/2040	4FE		
..28165R-AA-0	EDVES_16-1 ABS_16-1-C 144A 1.398% 05/2	C	09/25/2020	Paydown		981,797	981,797	935,660	960,620		21,177		21,177		981,797				14,142	05/26/2036	1FE		
..822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	09/24/2020	J.P. MORGAN SECURITIES		8,801,025	7,500,000	8,494,425	8,487,945		(17,577)		(17,577)		8,470,368		330,657	330,657	261,667	05/10/2046	1FE		
..92331A-AL-8	VENTR 28 ABS 2017-28A CF 144A 4.453% 0	D	08/18/2020	Call 100.0000		2,800,000	2,800,000	2,800,000	2,804,155		(755)		(755)		2,803,400		(3,400)	(3,400)	103,211	07/22/2030	1FE		
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>						246,413,419	226,702,635	233,952,373	133,742,192		910,761		910,761		234,617,091		5,965,158	5,965,158	12,022,222	XXX	XXX		
<b>8399997. Total - Bonds - Part 4</b>						337,407,677	317,702,635	326,624,078	133,742,192		864,217	2,124,703	(1,260,486)		327,288,187		4,288,319	4,288,319	12,409,573	XXX	XXX		
<b>8399998. Total - Bonds - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
<b>8399999. Total - Bonds</b>						337,407,677	317,702,635	326,624,078	133,742,192		864,217	2,124,703	(1,260,486)		327,288,187		4,288,319	4,288,319	12,409,573	XXX	XXX		
..000000-00-0	PALANTIR TECHNOLOGIES INC PFD STK		09/22/2020	Tax Free Exchange		2,446,982,000	0.00	14,999,999	14,681,892	318,107			318,107		14,999,999						5		
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred</b>						14,999,999	XXX	14,999,999	14,681,892	318,107				318,107		14,999,999					XXX	XXX	
<b>8999997. Total - Preferred Stocks - Part 4</b>						14,999,999	XXX	14,999,999	14,681,892	318,107				318,107		14,999,999					XXX	XXX	
<b>8999998. Total - Preferred Stocks - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
<b>8999999. Total - Preferred Stocks</b>						14,999,999	XXX	14,999,999	14,681,892	318,107				318,107		14,999,999					XXX	XXX	
..69608A-10-8	PALANTIR TECHNOLOGIES INC PALANTIRTECHNO		09/30/2020	ALTS		4,879,601	2,999,991	2,999,991							2,999,991		1,879,609	1,879,609					
<b>9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b>						4,879,601	XXX	2,999,991								2,999,991		1,879,609	1,879,609		XXX	XXX	
<b>9799997. Total - Common Stocks - Part 4</b>						4,879,601	XXX	2,999,991								2,999,991		1,879,609	1,879,609		XXX	XXX	
<b>9799998. Total - Common Stocks - Part 5</b>						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
<b>9799999. Total - Common Stocks</b>						4,879,601	XXX	2,999,991								2,999,991		1,879,609	1,879,609		XXX	XXX	
<b>9899999. Total - Preferred and Common Stocks</b>						19,879,600	XXX	17,999,990	14,681,892	318,107				318,107		17,999,990		1,879,609	1,879,609		XXX	XXX	
<b>9999999 - Totals</b>						357,287,277	XXX	344,624,068	148,424,084	148,424,084	318,107	864,217	2,124,703	(942,379)		345,288,177		6,167,928	6,167,928	12,409,573	XXX	XXX	

E05.2

STATEMENT AS OF SEPTEMBER 30, 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)														
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX		
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																						
SPX/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		26,699	XXX	10,853			(85,502)																		
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		21,279	XXX	8,308			(68,142)																		
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		4,001	XXX	1,493			(12,813)																		
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		12,135	XXX	241,025			(141,930)																		
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		28,314	XXX	367,189			(190,412)																		
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		20,999	XXX	279,833			(141,218)																		
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		104,445	XXX	899,159			(510,832)																		
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		56,591	XXX	895,782			(155,338)																		
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		46,534	XXX	771,222			(127,730)																		
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		22,511	XXX	403,793			(61,790)																		
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		88,821	XXX	1,124,402			(207,764)																		
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		55,520	XXX	738,099			(129,869)																		
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		107,256	XXX	1,186,399			(221,937)																		
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		66,903	XXX	777,239			(138,437)																		
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		21,134	XXX	265,041			(43,731)																		
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		92,828	XXX	876,933			(172,212)																		
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		89,191	XXX	690,428			(137,099)																		
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		50,036	XXX	418,900			(76,912)																		

STATEMENT AS OF SEPTEMBER 30, 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/210610/3185.04-3503.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.07/10/2020	.06/10/2021	375	1,194,137	3185.04		.61,379		47,070		70,524			(14,309)						
SPX/CS/210610/3185.04-3566.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.07/10/2020	.06/10/2021	1,216	3,873,114	3185.04		225,415		172,864		264,488			(52,551)						
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			144,605		674,645			(146,788)						
SPX/CS/210709/3185.04-3432.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.07/10/2020	.07/09/2021	3,663	11,667,615	3185.04		490,040		385,130		550,660			(104,910)						
SPX/CS/210709/3185.04-3519.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.07/10/2020	.07/09/2021	246	783,202	3185.04		41,823		32,869		48,035			(8,954)						
SPX/CS/210723/3215.63-3432.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.07/24/2020	.07/23/2021	11,358	36,521,556	3215.63		1,347,645		1,112,282		1,480,866			(235,363)						
SPX/CS/210723/3215.63-3440.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.07/24/2020	.07/23/2021	4,455	14,324,903	3215.63		548,644		452,824		600,256			(95,819)						
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			138,807		397,380			(101,465)						
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			168,529		505,123			(123,191)						
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			173,817		425,522			(116,892)						
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		370,185		252,633		386,153			(117,552)						
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		287,073		195,913		301,993			(91,160)						
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		316,027		228,877		480,494			(87,149)						
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		231,053		167,337		362,557			(63,717)						
SPX/CS/220425/2836.74-3276.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.04/24/2020	.04/25/2022	1,740	4,936,390	2836.74		356,407		280,851		499,228			(75,556)						
SPX/CS/220425/2836.74-3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.04/24/2020	.04/25/2022	1,676	4,755,768	2836.74		392,351		309,175		563,026			(83,176)						
SPX/CS/220525/2955.45-3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/22/2020	.05/25/2022	1,489	4,399,442	2955.45		316,320		262,131		415,655			(54,189)						
SPX/CS/220525/2955.45-3503.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/22/2020	.05/25/2022	888	2,625,195	2955.45		213,428		176,866		289,091			(36,562)						
SPX/CS/220525/2955.45-3664.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	.05/22/2020	.05/25/2022	935	2,763,055	2955.45		261,109		216,378		372,306			(44,730)						

STATEMENT AS OF SEPTEMBER 30, 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/220708/3185.04-3949.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.07/10/2020	.07/08/2022	381	1,214,783	3185.04		109,938	98,236		130,240				(11,702)				
SPX/CS/220810/3360.47-3881.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.08/10/2020	.08/10/2022	2,337	7,851,775	3360.47		536,276	500,425		518,602				(35,851)				
SPX/CS/220810/3360.47-4167.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.08/10/2020	.08/10/2022	689	2,315,967	3360.47		202,416	188,884		197,356				(13,532)				
SPX/CS/220909/3339.19-3890.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.09/10/2020	.09/09/2022	664	2,217,979	3339.19		157,920	154,386		156,427				(3,534)				
SPX/CS/220909/3339.19-3957.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.09/10/2020	.09/09/2022	562	1,876,015	3339.19		143,890	140,670		142,624				(3,220)				
SPX/CS/220909/3339.19-4074.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.09/10/2020	.09/09/2022	638	2,129,955	3339.19		180,833	176,787		179,454				(4,047)				
SPX_INDU_NDX/ARBCS/210510/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.05/08/2020	.05/10/2021	1,786,559	1,786,559	7.75%		74,500	45,782		103,086				(28,718)				
SPX_INDU_NDX/ARBCS/210825/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27	.08/25/2020	.08/25/2021	1,046,397	1,046,397	7%		37,670	34,198		26,758				(3,472)				
SPX/AVGCS/201009/10/2938.13-3181.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.10/10/2019	.10/09/2020	1,271	3,734,305	2938.13		132,941	3,380		277,444				(101,020)				
SPX/AVGCS/201110/10/3093.08-3317.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.11/08/2019	.11/10/2020	1,840	5,691,700	3093.08		168,474	18,877		156,785				(126,946)				
SPX/AVGCS/210108/10/3265.35-3502.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.01/10/2020	.01/08/2021	1,591	5,194,184	3265.35		146,995	40,694		26,346				(106,302)				
SPX/AVGCS/210108/10/3265.35-3525.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.01/10/2020	.01/08/2021	159	518,490	3265.35		15,347	4,249		2,632				(11,099)				
SPX/AVGCS/210108/10/3265.35-3534.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.01/10/2020	.01/08/2021	634	2,070,322	3265.35		61,696	17,080		10,510				(44,616)				
SPX/AVGCS/210210/10/3352.09-3595.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.02/10/2020	.02/10/2021	1,721	5,768,150	3352.09		165,200	59,989		15,541				(105,211)				
SPX/AVGCS/210210/10/3352.09-3631.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.02/10/2020	.02/10/2021	1,004	3,366,904	3352.09		101,579	36,886		9,090				(64,693)				
SPX/AVGCS/210225/25/3128.21-3387.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.02/25/2020	.02/25/2021	1,157	3,618,619	3128.21		132,261	53,569		95,163				(78,691)				
SPX/AVGCS/210325/25/2475.56-2855.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.03/25/2020	.03/25/2021	1,683	4,165,957	2475.56		153,054	74,817		302,229				(78,237)				
SPX/AVGCS/210325/25/2475.56-2882.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.03/25/2020	.03/25/2021	1,069	2,645,319	2475.56		109,304	53,431		220,370				(55,873)				
SPX/AVGCS/210510/10/2929.80-3142.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.05/08/2020	.05/10/2021	1,393	4,080,610	2929.80		147,799	90,826		250,636				(56,973)				
SPX/AVGCS/210510/10/2929.80-3163.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.05/08/2020	.05/10/2021	309	905,034	2929.80		35,631	21,896		60,556				(13,735)				
SPX/AVGCS/210510/10/2929.80-3176.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.05/08/2020	.05/10/2021	811	2,375,296	2929.80		96,889	59,541		166,334				(37,348)				
SPX/AVGCS/210709/10/3185.04-3417.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.07/10/2020	.07/09/2021	1,527	4,862,906	3185.04		175,745	138,121		206,704				(37,624)				
SPX/AVGCS/210709/10/3185.04-3450.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.07/10/2020	.07/09/2021	1,024	3,260,881	3185.04		129,327	101,640		153,321				(27,687)				
SPX/AVGCS/210723/25/3215.63-3449.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	.07/24/2020	.07/23/2021	1,893	6,085,969	3215.63		216,052	178,319		244,789				(37,733)				



STATEMENT AS OF SEPTEMBER 30, 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/AVGCS/210723/25/32-15.63-3484.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/24/2020	07/23/2021	1,216	3,910,999	3215.63		152,138		125,567		174,894			(26,571)				
SPX/AVGCS/210810/10/33-60.47-3604.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2021	1,731	5,818,142	3360.47		196,246		169,934		168,535			(26,312)				
SPX/AVGCS/210810/10/33-60.47-3629.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2021	167	560,403	3360.47		20,118		17,421		17,283			(2,697)				
SPX/AVGCS/210810/10/33-60.47-3641.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2021	880	2,958,081	3360.47		109,035		94,416		93,724			(14,619)				
SPX/CS/201009/2938.13-3033.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/10/2019	10/09/2020	898	2,639,501	2938.13	51,074			1,299		84,739			(38,811)				
SPX/CS/201023/3022.55-3120.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	1,004	3,034,988	3022.55	57,968			3,766		86,870			(44,049)				
SPX/CS/201023/3022.55-3143.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	185	559,987	3022.55	12,992			844		19,554			(9,872)				
SPX/CS/201023/3022.55-3151.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	7,562	22,857,126	3022.55	555,428			36,087		845,733			(422,063)				
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			67,390		1,640,266			(788,169)				
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			3,666		29,179			(17,929)				
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			167,263		1,392,377			(818,070)				
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	21,284	66,727,526	3133.64	2,602,374			399,806		3,354,202			(1,955,415)				
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			46,015		1,001,714			(176,829)				
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			35,600		804,983			(136,807)				
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		1,315,947		423,905		1,375,248			(892,043)				
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		71,581		23,058		75,177			(48,523)				
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		104,697		38,019		101,347			(66,679)				
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		118,560		43,052		115,204			(75,507)				
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		1,987,223		721,617		1,925,323			(1,265,606)				
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		298,537		108,407		288,519			(190,130)				
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		73,994		26,869		71,263			(47,124)				
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		815,312		296,063		785,961			(519,249)				
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		64,553		23,441		62,593			(41,112)				
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		22,907		10,127		38,822			(12,780)				
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		51,703		22,856		96,595			(28,846)				
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		422,877		186,942		824,274			(235,934)				
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		42,909		18,969		94,673			(23,940)				
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		38,130		15,444		46,054			(22,686)				

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STATEMENT AS OF SEPTEMBER 30, 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/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		444,194		179,911		542,492			(264,283)					
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		22,634		9,167		27,749			(13,467)					
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		20,324		8,232		25,195			(12,092)					
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		1,295,248		524,612		1,624,704			(770,636)					
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		572,636		231,934		720,224			(340,703)					
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		1,946,027		788,195		2,460,201			(1,157,832)					
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		514,197		208,264		651,804			(305,933)					
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		39,238		15,892		50,426			(23,345)					
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		816,183		330,577		1,057,967			(485,606)					
SPX/CS/210310/2743.07-3250.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	2,520	6,913,694	2743.07	530,280			118,168		965,676			(198,670)					
SPX/CS/210310/2743.07-3333.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,516	4,159,176	2743.07	345,212			76,927		660,478			(129,334)					
SPX/CS/210310/2743.07-3483.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/08/2019	03/10/2021	1,346	3,692,392	2743.07	333,792			74,383		697,439			(125,056)					
SPX/CS/210319/2304.92-2443.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/19/2021	478	1,101,631	2304.92		43,039		20,664		60,688			(22,375)					
SPX/CS/210319/2409.39-2553.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/19/2021	416	1,001,703	2409.39		35,917		17,244		53,984			(18,673)					
SPX/CS/210325/2475.56-2556.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	1,358	3,361,490	2475.56		60,439		29,544		97,104			(30,895)					
SPX/CS/210325/2475.56-2574.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	816	2,020,295	2475.56		43,784		21,403		71,676			(22,381)					
SPX/CS/210325/2475.56-2581.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	480	1,187,903	2475.56		27,534		13,459		45,126			(14,075)					
SPX/CS/210325/2475.56-2617.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	242	599,670	2475.56		17,990		8,794		30,343			(9,196)					
SPX/CS/210325/2475.56-2642.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	11,991	29,683,678	2475.56		1,020,768		498,979		1,762,102			(521,789)					
SPX/CS/210325/2475.56-2648.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	5,528	13,684,352	2475.56		484,289		236,733		841,742			(247,555)					
SPX/CS/210325/2475.56-2661.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	19,526	48,337,240	2475.56		1,816,483		887,946		3,180,462			(928,538)					
SPX/CS/210325/2475.56-2667.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	7,637	18,906,332	2475.56		730,727		357,199		1,284,397			(373,528)					
SPX/CS/210325/2475.56-2698.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	711	1,760,524	2475.56		77,780		38,021		138,308			(39,759)					
SPX/CS/210325/2475.56-2716.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	8,470	20,967,593	2475.56		972,930		475,594		1,779,688			(497,336)					
SPX/CS/210325/2475.56-2735.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	374	925,872	2475.56		46,386		22,675		84,396			(23,711)					
SPX/CS/210325/2475.56-2748.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	4,575	11,326,350	2475.56		587,373		287,129		1,080,973			(300,249)					
SPX/CS/210409/2789.82-2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	03/25/2020	03/25/2021	855	2,116,500	2475.56		128,895		63,007		245,245			(65,888)					
SPX/CS/210409/2789.82-2978.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	11,645	32,488,335	2789.82		1,153,336		612,305		1,720,619			(541,031)					

STATEMENT AS OF SEPTEMBER 30, 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/210409/2789.82-2999.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	16,643	46,430,591	2789.82		1,810,793		961,348		2,720,608			(849,445)				
SPX/CS/210409/2888.21-3422.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,891	5,461,340	2888.21	406,870			107,250		690,613			(152,647)				
SPX/CS/210409/2888.21-3510.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	1,989	5,744,864	2888.21	460,164			121,298		816,549			(172,642)				
SPX/CS/210409/2888.21-3841.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/10/2019	04/09/2021	224	646,814	2888.21	58,084			15,311		115,073			(21,792)				
SPX/CS/210423/2797.80-2965.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/29/2020	04/23/2021	422	1,180,340	2797.80		44,728		25,795		55,283			(18,933)				
SPX/CS/210521/2948.51-3125.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/27/2020	05/21/2021	277	818,160	2948.51		28,980		19,018		35,497			(9,962)				
SPX/CS/210525/2826.06-3587.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	05/24/2019	05/25/2021	518	1,464,921	2826.06	125,397			41,157		253,653			(47,112)				
SPX/CS/210604/3193.93-3385.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	06/10/2020	06/04/2021	321	1,024,339	3193.93		34,694		24,049		38,242			(10,645)				
SPX/CS/210709/3185.04-3614.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2020	07/09/2021	8,276	26,358,434	3185.04		1,681,009		1,321,131		1,969,501			(359,878)				
SPX/CS/210723/3215.63-3320.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/24/2020	07/23/2021	714	2,294,422	3215.63		44,512		36,738		46,815			(7,774)				
SPX/CS/210825/3443.62-3658.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2021	3,346	11,523,731	3443.62		394,112		357,783		333,755			(36,329)				
SPX/CS/210825/3443.62-3676.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2021	6,292	21,667,650	3443.62		788,702		716,001		669,274			(72,702)				
SPX/CS/210825/3443.62-3701.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2021	12,325	42,440,995	3443.62		1,689,152		1,533,448		1,427,115			(155,704)				
SPX/CS/210924/3298.46-3393.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2020	09/24/2021	2,962	9,770,228	3298.46		162,381		161,924		164,409			(457)				
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/10/2019	10/08/2021	341	1,003,231	2938.13	84,974			43,857		142,729			(32,059)				
SPX/CS/220125/3295.47-3806.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2022	1,444	4,758,396	3295.47		310,732		205,854		342,137			(104,877)				
SPX/CS/220125/3295.47-3907.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/24/2020	01/25/2022	1,253	4,128,189	3295.47		298,468		197,730		329,784			(100,738)				
SPX/CS/220225/3128.21-3613.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	1,586	4,961,150	3128.21		321,185		225,903		423,249			(95,282)				
SPX/CS/220225/3128.21-3708.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	1,207	3,776,399	3128.21		271,561		191,000		368,976			(80,561)				
SPX/CS/220225/3128.21-3879.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	02/25/2020	02/25/2022	829	2,593,784	3128.21		207,762		146,128		298,022			(61,634)				
SPX/CS/220708/3185.04-3776.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	07/10/2020	07/08/2022	1,371	4,367,090	3185.04		348,494		311,399		398,790			(37,095)				
SPX/CS/220810/3360.47-3982.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/10/2020	08/10/2022	1,665	5,596,478	3360.47		427,851		399,248		414,502			(28,603)				
SPX/CS/220825/3443.62-3908.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	642	2,210,947	3443.62		139,069		132,677		119,169			(6,392)				
SPX/CS/220825/3443.62-3977.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	774	2,666,998	3443.62		184,556		176,074		157,708			(8,482)				
SPX/CS/220825/3443.62-4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	616	2,120,906	3443.62		152,917		145,889		130,544			(7,028)				
SPX/CS/220825/3443.62-4081.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	418	1,438,603	3443.62		111,348		106,230		94,997			(5,118)				
SPX/CS/220825/3443.62-4201.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	813	2,798,390	3443.62		237,583		226,664		201,779			(10,920)				
SPX/CS/220825/3443.62-4407.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	08/25/2020	08/25/2022	859	2,957,157	3443.62		278,564		265,761		235,683			(12,803)				

STATEMENT AS OF SEPTEMBER 30, 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_INDUI_NDX/ARBCS/210-409/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	1,323,353	1,323,353	5.25%		41,686		22,131		65,011			(19,555)				
SPX_INDUI_NDX/ARBCS/210-409/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	04/09/2020	04/09/2021	2,277,992	2,277,992	7.75%		97,954		52,003		162,108			(45,950)				
SPX/CL/201023/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	10/25/2019	10/23/2020	2,694,669	2,694,669	2.80%		94,583		6,145					(71,872)				
SPX/CS/201110/3093.08-3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	850	2,629,602	3093.08	50,225			5,627		66,316			(37,845)				
SPX/CS/201110/3093.08-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	219	678,257	3093.08	15,668			1,755		20,813			(11,806)				
SPX/CS/201110/3093.08-3224.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	236	731,448	3093.08	17,847			2,000		23,757			(13,448)				
SPX/CS/201110/3093.08-3232.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	186	576,060	3093.08	14,805			1,659		19,731			(11,155)				
SPX/CS/201110/3093.08-3247.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	11/08/2019	11/10/2020	299	923,418	3093.08	25,948			2,907		34,849			(19,552)				
SPX/CS/201210/3132.52-3234.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	12/10/2019	12/10/2020	564	1,765,803	3132.52	33,903			6,629		40,931			(25,475)				
SPX/CS/201210/3265.35-3415.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2020	12/10/2020	180	588,701	3265.35		15,130		3,249		16,097			(11,881)				
SPX/CS/210108/3265.35-3371.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/10/2020	01/08/2021	471	1,539,512	3265.35		29,251		8,098		30,971			(21,153)				
SPX/CS/210128/3276.24-3472.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	01/29/2020	01/28/2021	370	1,211,256	3276.24		39,827		13,127		41,819			(26,700)				
SPX/CS/210205/3334.69-3534.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	02/05/2020	02/05/2021	220	733,206	3334.69		23,096		8,064		22,961			(15,032)				
SPX/CS/210310/2882.23-2975.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/10/2020	03/10/2021	299	861,235	2882.23		15,674		7,005		21,889			(8,669)				
SPX/CS/210310/2882.23-2997.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/10/2020	03/10/2021	238	684,732	2882.23		15,201		6,794		21,313			(8,407)				
SPX/CS/210423/2836.74-2928.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	785	2,227,166	2836.74		40,980		23,434		56,450			(17,546)				
SPX/CS/210423/2836.74-2950.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	1,145	3,247,473	2836.74		73,068		41,783		100,933			(31,286)				
SPX/CS/210423/2836.74-2957.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	300	852,331	2836.74		20,285		11,600		28,109			(8,686)				
SPX/CS/210423/2836.74-2967.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	330	936,945	2836.74		24,079		13,769		33,502			(10,310)				
SPX/CS/210423/2836.74-3006.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	353	1,000,076	2836.74		32,802		18,757		46,106			(14,045)				
SPX/CS/210426/2836.74-3006.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/26/2021	187	531,841	2836.74		17,444		10,038		24,491			(7,407)				
SPX/CS/210507/2881.19-3054.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/13/2020	05/07/2021	278	802,032	2881.19		25,192		15,531		36,080			(9,662)				
SPX/CS/210507/2929.80-3105.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/07/2021	288	844,393	2929.80		27,865		17,033		37,239			(10,832)				
SPX/CS/210510/2929.80-3046.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2021	218	637,586	2929.80		14,473		8,894		18,973			(5,579)				
SPX/CS/210510/2929.80-3054.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2021	281	824,632	2929.80		19,791		12,162		26,035			(7,629)				
SPX/CS/210510/2929.80-3064.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2021	279	817,846	2929.80		21,100		12,967		27,826			(8,134)				
SPX/CS/210510/2929.80-3149.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2021	15,569	45,613,528	2929.80		1,829,102		1,124,029		2,487,161			(705,073)				
SPX/CS/210510/2929.80-3237.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2021	297	869,938	2929.80		46,455		28,548		64,936			(17,907)				

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STATEMENT AS OF SEPTEMBER 30, 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/210510/3190.14-3540.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.06/10/2020	.05/10/2021	390	1,244,289	3190.14		66,321	44,483		79,211			(21,837)				
SPX/CS/210521/2955.45-3132.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/22/2020	.05/21/2021	251	741,176	2955.45		24,904	16,251		32,113			(8,653)				
SPX/CS/210525/2955.45-3076.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/22/2020	.05/25/2021	451	1,332,567	2955.45		31,315	20,556		39,750			(10,759)				
SPX/CS/210525/2955.45-3094.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.05/22/2020	.05/25/2021	203	598,974	2955.45		16,172	10,616		20,541			(5,556)				
SPX/CS/210610/3185.04-3474.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.06/10/2021	604	1,922,283	3185.04		91,885	70,464		104,616			(21,421)				
SPX/CS/210709/3185.04-3288.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	1,288	4,102,469	3185.04		78,767	61,905		85,600			(16,863)				
SPX/CS/210709/3185.04-3312.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	200	636,924	3185.04		14,840	11,663		16,223			(3,177)				
SPX/CS/210709/3185.04-3320.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	174	552,833	3185.04		13,655	10,732		14,920			(2,923)				
SPX/CS/210709/3185.04-3376.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	262	833,026	3185.04		28,156	22,128		31,094			(6,028)				
SPX/CS/210709/3185.04-3471.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.07/10/2020	.07/09/2021	569	1,813,836	3185.04		86,157	67,712		97,582			(18,445)				
SPX/CS/210723/3443.62-3600.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.07/23/2021	265	914,278	3443.62		23,680	21,283		20,190			(2,397)				
SPX/CS/210723/3443.62-3792.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.07/23/2021	221	759,421	3443.62		37,895	34,059		31,253			(3,836)				
SPX/CS/210810/3360.47-3469.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	556	1,867,199	3360.47		34,917	30,235		33,627			(4,682)				
SPX/CS/210810/3360.47-3501.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	359	1,205,336	3360.47		28,566	24,736		27,494			(3,830)				
SPX/CS/210810/3360.47-3511.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	500	1,679,720	3360.47		42,497	36,799		40,943			(5,698)				
SPX/CS/210810/3360.47-3542.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/10/2020	.08/10/2021	218	731,702	3360.47		21,878	18,945		21,037			(2,933)				
SPX/CS/210825/3443.62-3542.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.08/25/2021	824	2,837,190	3443.62		47,949	43,529		41,318			(4,420)				
SPX/CS/210825/3443.62-3567.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.08/25/2021	152	522,791	3443.62		10,874	9,872		9,372			(1,002)				
SPX/CS/210825/3443.62-3577.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.08/25/2021	228	786,520	3443.62		17,539	15,923		15,081			(1,617)				
SPX/CS/210825/3443.62-3599.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.08/25/2021	433	1,491,877	3443.62		38,341	34,807		32,940			(3,534)				
SPX/CS/210825/3443.62-3786.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.08/25/2020	.08/25/2021	410	1,410,815	3443.62		69,835	63,398		58,157			(6,437)				
SPX/CS/210910/3339.19-3435.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/10/2020	.09/10/2021	396	1,322,398	3339.19		21,952	20,965		21,586			(987)				
SPX/CS/210910/3339.19-3460.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/10/2020	.09/10/2021	589	1,967,191	3339.19		40,524	38,703		39,832			(1,821)				
SPX/CS/210910/3339.19-3468.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/10/2020	.09/10/2021	283	944,580	3339.19		20,686	19,757		20,418			(930)				
SPX/CS/210910/3339.19-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/10/2020	.09/10/2021	233	777,991	3339.19		19,994	19,096		19,762			(899)				
SPX/CS/210910/3339.19-3539.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/10/2020	.09/10/2021	174	582,034	3339.19		18,974	18,122		18,731			(853)				
SPX/CS/210924/3298.46-3417.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/25/2020	.09/24/2021	373	1,231,809	3298.46		25,252	25,181		25,772			(71)				
SPX/CS/210924/3298.46-3452.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2DOCW37	.09/25/2020	.09/24/2021	399	1,315,177	3298.46		34,195	34,098		35,010			(96)				

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STATEMENT AS OF SEPTEMBER 30, 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/220408/2789.82-3222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/09/2020	04/08/2022	1,316	3,672,125	2789.82		259,986		199,262		380,128			(60,724)				
SPX/CS/220425/2836.74-3517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/25/2022	378	1,071,487	2836.74		104,791		82,576		157,584			(22,215)				
SPX/CS/220510/2929.80-3637.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2022	419	1,226,247	2929.80		116,126		93,806		169,863			(22,319)				
SPX/CS/220510/2929.80-3896.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2022	224	657,406	2929.80		70,474		56,929		111,030			(13,545)				
SPX/CS/220610/3190.14-3955.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	06/10/2020	06/10/2022	348	1,109,057	3190.14		96,377		81,880		118,273			(14,497)				
SPX_INDU_NDX/ARBCS/201224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	12/24/2019	12/24/2020	1,536,485	1,536,485	5.25%	42,407			9,978		56,759			(31,954)				
SPX_INDU_NDX/ARBCS/210310/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/10/2020	03/10/2021	1,297,649	1,297,649	5.25%		38,281		17,109		62,880			(21,172)				
SPX_INDU_NDX/ARBCS/210325/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	03/25/2020	03/25/2021	1,125,233	1,125,233	5.25%		34,882		17,051		58,860			(17,831)				
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		38,589		143,846			(40,353)				
SPX_INDU_NDX/ARBCS/210423/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	04/24/2020	04/23/2021	1,398,695	1,398,695	5.25%		42,380		24,234		62,564			(18,146)				
SPX_INDU_NDX/ARBCS/210510/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/08/2020	05/10/2021	1,092,860	1,092,860	5.25%		33,004		20,282		44,326			(12,722)				
SPX_INDU_NDX/ARBCS/210525/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	05/22/2020	05/25/2021	1,305,029	1,305,029	5.25%		40,195		26,385		49,123			(13,810)				
SPX_INDU_NDX/ARBCS/210825/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	08/25/2020	08/25/2021	1,080,742	1,080,742	5.25%		31,774		28,845		21,393			(2,929)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2020	09/10/2021	848,802	848,802	4.50%		21,390		20,428		16,492			(961)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2020	09/10/2021	1,007,541	1,007,541	5.25%		28,916		27,617		22,572			(1,300)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2020	09/10/2021	1,041,927	1,041,927	7.00%		38,030		36,321		30,288			(1,709)				
SPX_INDU_NDX/ARBCS/210910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/10/2020	09/10/2021	1,543,043	1,543,043	7.75%		61,259		58,506		49,086			(2,753)				
SPX_INDU_NDX/ARBCS/210924/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	09/25/2020	09/24/2021	667,457	667,457	4.50%		17,154		17,105		13,227			(48)				
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			68,383		1,413,655			(218,988)				
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			58,938		1,272,976			(188,741)				
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			17,823		416,973			(57,076)				
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			48,623		350,211			(69,204)				
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			53,862		342,760			(71,373)				
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			126,250		619,911			(128,155)				
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			79,230		420,825			(80,426)				
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			242,267		940,784			(210,225)				
SPX/CLQ/201009/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/10/2019	10/09/2020	2,006,238	2,006,238	2.5%	63,999			1,627		5,813			(48,632)				
SPX/CLQ/201009/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/10/2019	10/09/2020	2,059,013	2,059,013	2.7%	70,830			1,801		18,458			(53,823)				

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STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Accordia Life and Annuity Company

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SPX/CLQ/201009/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	10/10/2019	10/09/2020	2,462,617	2,462,617	2.80%	87,669			2,229		29,529			(66,619)				
SPX/CLQ/201110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/08/2019	11/10/2020	1,383,416	1,383,416	2.5%	44,684			5,007		1,790			(33,670)				
SPX/CLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/08/2019	11/10/2020	1,366,276	1,366,276	2.7%	47,410			5,312		5,680			(35,723)				
SPX/CLQ/201110/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/08/2019	11/10/2020	3,811,390	3,811,390	2.8%	136,829			15,331		21,506			(103,101)				
SPX/CLQ/201125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/25/2019	11/25/2020	2,828,603	2,828,603	2.5%	92,495			14,210					(69,501)				
SPX/CLQ/201125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/25/2019	11/25/2020	1,206,369	1,206,369	2.7%	42,344			6,505					(31,817)				
SPX/CLQ/201125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	11/25/2019	11/25/2020	2,579,646	2,579,646	2.8%	93,383			14,347					(70,168)				
SPX/CLQ/201210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	12/10/2019	12/10/2020	1,675,335	1,675,335	2.5%	55,119			10,777		3,058			(41,416)				
SPX/CLQ/201210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	12/10/2019	12/10/2020	1,660,939	1,660,939	2.7%	58,631			11,464		6,880			(44,055)				
SPX/CLQ/201210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	12/10/2019	12/10/2020	2,784,127	2,784,127	2.80%	101,621			19,870		15,099			(76,357)				
SPX/CLQ/210125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/24/2020	01/25/2021	3,707,895	3,707,895	2.50%		124,214		40,013					(84,201)				
SPX/CLQ/210125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/24/2020	01/25/2021	1,912,888	1,912,888	2.70%		68,481		22,060					(46,422)				
SPX/CLQ/210125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/24/2020	01/25/2021	3,342,345	3,342,345	2.80%		122,998		39,621					(83,377)				
SPX/CLQ/210125/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	01/24/2020	01/25/2021	503,530	503,530	4.30%		23,716		7,640		2,384			(16,077)				
SPX/CLQ/210210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	02/10/2020	02/10/2021	3,070,601	3,070,601	2.50%		101,944		37,019		280			(64,925)				
SPX/CLQ/210210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	02/10/2020	02/10/2021	1,342,441	1,342,441	2.70%		47,657		17,305		474			(30,351)				
SPX/CLQ/210210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	02/10/2020	02/10/2021	3,832,021	3,832,021	2.80%		140,252		50,929		2,373			(89,322)				
SPX/CLQ/210225/25/4.30%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/25/2020	02/25/2021	3,052,807	3,052,807	4.30%		122,723		54,252		443,060			(68,470)				
SPX/CLQ/210310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/10/2020	03/10/2021	1,715,727	1,715,727	2.50%		39,462		17,637		56,062			(21,825)				
SPX/CLQ/210310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/10/2020	03/10/2021	875,564	875,564	2.70%		22,239		9,939		32,729			(12,300)				
SPX/CLQ/210310/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/10/2020	03/10/2021	3,586,463	3,586,463	2.80%		95,041		42,477		142,857			(52,565)				
SPX/CLQ/210325/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/25/2020	03/25/2021	2,691,765	2,691,765	2.50%		57,873		28,290		160,894			(29,583)				
SPX/CLQ/210325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/25/2020	03/25/2021	1,211,862	1,211,862	2.70%		28,600		13,980		82,876			(14,620)				
SPX/CLQ/210325/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	03/25/2020	03/25/2021	6,056,987	6,056,987	2.80%		149,608		73,132		441,008			(76,475)				
SPX/CLQ/210409/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/09/2020	04/09/2021	1,707,184	1,707,184	2.5%		41,314		21,933		84,593			(19,380)				
SPX/CLQ/210409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/09/2020	04/09/2021	1,322,355	1,322,355	2.7%		35,042		18,604		73,369			(16,438)				
SPX/CLQ/210409/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/09/2020	04/09/2021	4,628,302	4,628,302	2.8%		129,592		68,800		270,858			(60,792)				
SPX/CLQ/210423/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/24/2020	04/23/2021	785,685	785,685	2.5%		18,306		10,468		35,728			(7,838)				

STATEMENT AS OF SEPTEMBER 30, 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/210423/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/24/2020	04/23/2021	2,299,087	2,299,087	2.7%		59,316		33,919		120,277			(25,397)					
SPX/CLQ/210423/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	04/24/2020	04/23/2021	2,760,927	2,760,927	2.8%		74,821		42,785		154,051			(32,036)					
SPX/CLQ/210510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/08/2020	05/10/2021	1,805,200	1,805,200	2.5%		44,588		27,401		69,306			(17,188)					
SPX/CLQ/210510/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/08/2020	05/10/2021	1,120,035	1,120,035	2.7%		30,577		18,790		48,012			(11,787)					
SPX/CLQ/210510/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/08/2020	05/10/2021	2,590,085	2,590,085	2.8%		74,076		45,522		116,923			(28,555)					
SPX/CLQ/210525/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/22/2020	05/25/2021	2,132,405	2,132,405	2.5%		55,443		36,394		75,895			(19,049)					
SPX/CLQ/210525/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/22/2020	05/25/2021	928,183	928,183	2.7%		26,639		17,486		37,905			(9,152)					
SPX/CLQ/210525/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	05/22/2020	05/25/2021	2,685,952	2,685,952	2.8%		80,310		52,717		116,911			(27,593)					
SPX/CLQ/210709/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2020	07/09/2021	1,370,619	1,370,619	2.5%		37,007		29,084		43,932			(7,923)					
SPX/CLQ/210709/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2020	07/09/2021	1,843,050	1,843,050	2.7%		55,107		43,310		65,176			(11,798)					
SPX/CLQ/210709/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/10/2020	07/09/2021	4,441,270	4,441,270	2.8%		135,903		106,808		164,479			(29,095)					
SPX/CLQ/210723/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/24/2020	07/23/2021	911,074	911,074	2.5%		25,055		20,679		18,235			(4,376)					
SPX/CLQ/210723/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/24/2020	07/23/2021	1,597,749	1,597,749	2.7%		47,932		39,561		36,403			(8,371)					
SPX/CLQ/210723/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	07/24/2020	07/23/2021	3,524,953	3,524,953	2.8%		111,036		91,644		85,273			(19,392)					
SPX/CLQ/210810/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/10/2020	08/10/2021	6,079,397	6,079,397	2.5%		167,183		144,768		134,984			(22,416)					
SPX/CLQ/210810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/10/2020	08/10/2021	1,482,133	1,482,133	2.7%		44,316		38,374		36,233			(5,942)					
SPX/CLQ/210810/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/10/2020	08/10/2021	3,815,940	3,815,940	2.8%		120,202		104,086		97,589			(16,116)					
SPX/CLQ/210825/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/25/2020	08/25/2021	2,539,409	2,539,409	2.6%		74,913		68,007		34,987			(6,905)					
SPX/CLQ/210825/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	08/25/2020	08/25/2021	827,908	827,908	4%		39,326		35,701		21,505			(3,625)					
SPX/CLQ/210910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2020	09/10/2021	2,415,443	2,415,443	2.5%		62,318		59,518		62,659			(2,801)					
SPX/CLQ/210910/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2020	09/10/2021	4,300,798	4,300,798	2.6%		116,552		111,313		117,169			(5,238)					
SPX/CLQ/210910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/10/2020	09/10/2021	1,021,847	1,021,847	2.7%		28,918		27,619		29,139			(1,300)					
SPX/CLQ/210924/25/4%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	09/25/2020	09/24/2021	658,428	658,428	4%		29,629		29,546		27,562			(83)					
SPX/AVGCS/201210/10/3132-52-3359.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	1,450	4,542,995	3132.52	142,650			27,892		100,538			(107,187)					
SPX/AVGCS/201210/10/3132-52-3392.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	908	2,844,717	3132.52	94,445			18,467		63,061			(70,965)					
SPX/CS/210325/2798.36-3721.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	03/25/2019	03/25/2021	1,094	3,062,557	2798.36	281,755			68,673		613,528			(105,560)					
SPX/CS/210510/2881.40-3658.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	05/10/2019	05/10/2021	350	1,009,856	2881.4	89,776			27,585		166,496			(33,729)					
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/08/2019	11/10/2021	447	1,383,141	3093.08	115,769			64,585		166,196			(43,434)					

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STATEMENT AS OF SEPTEMBER 30, 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/220110/3265.35-4053.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2020	01/10/2022	564	1,841,618	3265.35		147,329		94,653		175,076			(52,676)				
SPX/CS/220125/3295.47-4086.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/24/2020	01/25/2022	567	1,866,924	3295.47		148,607		98,450		169,937			(50,158)				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/25/2019	11/25/2020	3,248,967	3,248,967	5.25%	88,697			13,627		160,323			(66,646)				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	11/25/2019	11/25/2020	1,735,002	1,735,002	7.75%	59,511			9,143		113,264			(44,716)				
SPX_INDU_NDX/ARBCS/201210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	1,348,154	1,348,154	5.25%	38,018			7,434		68,607			(28,567)				
SPX_INDU_NDX/ARBCS/201210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	12/10/2019	12/10/2020	3,296,446	3,296,446	7.75%	117,024			22,882		234,984			(87,931)				
SPX_INDU_NDX/ARBCS/210108/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2020	01/08/2021	1,381,744	1,381,744	5.25%		37,031		10,251		46,993			(26,779)				
SPX_INDU_NDX/ARBCS/210108/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	01/10/2020	01/08/2021	3,639,415	3,639,415	7.75%		121,193		33,550		160,895			(87,642)				
SPX_INDU_NDX/ARBCS/210125/25/0.00%-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		13,774		39,672			(28,986)				
SPX_INDU_NDX/ARBCS/210125/25/0.00%-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		26,754		79,714			(56,300)				
SPX_INDU_NDX/ARBCS/210810/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/10/2020	08/10/2021	1,287,081	1,287,081	5.25%		37,325		32,321		28,781			(5,005)				
SPX_INDU_NDX/ARBCS/210810/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/10/2020	08/10/2021	2,018,858	2,018,858	7.75%		78,534		68,004		63,681			(10,530)				
SPX_INDU_NDX/ARBCS/210825/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	08/25/2020	08/25/2021	778,387	778,387	7.75%		30,668		27,841		21,742			(2,827)				
SPX/CS/201009/3093.08-3243.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/08/2019	10/09/2020	216	669,226	3093.08	18,270			504		29,090			(15,075)				
SPX/CS/201023/3004.52-3184.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	10/23/2019	10/23/2020	338	1,017,014	3004.52	33,460			2,150		52,645			(25,142)				
SPX/CS/201023/3022.55-3294.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	10/25/2019	10/23/2020	513	1,549,139	3022.55	68,317			4,439		112,151			(51,913)				
SPX/CS/201023/3022.55-3354.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	10/25/2019	10/23/2020	20,707	62,588,572	3022.55	3,110,652			202,105		5,293,650			(2,363,744)				
SPX/CS/201030/3037.56-3219.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/06/2019	10/30/2020	277	840,657	3037.56	29,146			2,484		40,976			(22,273)				
SPX/CS/201030/3046.77-3229.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	10/30/2019	10/30/2020	202	616,882	3046.77	20,172			1,686		29,769			(15,115)				
SPX/CS/201030/3066.91-3250.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/06/2019	10/30/2020	190	584,041	3066.91	19,190			1,636		27,524			(14,665)				
SPX/CS/201105/3074.62-3259.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/06/2019	11/05/2020	201	619,359	3074.62	20,096			1,970		28,410			(15,142)				
SPX/CS/201106/3076.78-3261.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/06/2019	11/06/2020	213	654,509	3076.78	21,272			2,139		29,923			(15,983)				
SPX/CS/201106/3093.08-3278.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/08/2019	11/06/2020	190	587,283	3093.08	19,145			1,953		26,362			(14,590)				
SPX/CS/201110/3132.52-3284.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	12/10/2019	11/10/2020	257	803,575	3132.52	22,179			2,705		28,151			(18,189)				
SPX/CS/201110/3132.52-3456.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	12/10/2019	11/10/2020	216	677,116	3132.52	32,772			3,997		44,082			(26,877)				
SPX/CS/201110/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	12/10/2019	11/10/2020	1,628	5,100,858	3132.52	279,527			34,089		386,775			(229,246)				
SPX/CS/201125/3133.64-3283.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/25/2019	11/25/2020	241	754,479	3133.64	20,522			3,153		25,495			(15,420)				
SPX/CS/201125/3133.64-3352.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	11/25/2019	11/25/2020	5,118	16,037,385	3133.64	594,987			91,409		760,294			(447,071)				

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STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART A - SECTION 1**

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/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			13,636		116,209			(66,695)				
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			17,698		154,658			(86,561)				
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			11,936		107,425			(58,377)				
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			3,671		24,760			(15,428)				
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			4,813		33,038			(20,228)				
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			3,667		24,226			(14,724)				
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			2,327		14,419			(8,943)				
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			3,299		20,493			(12,678)				
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			5,643		35,251			(21,685)				
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			3,176		19,939			(12,206)				
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			9,283		63,031			(35,672)				
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			22,032		155,187			(84,666)				
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			4,830		29,993			(18,298)				
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			4,200		20,462			(14,539)				
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			4,645		22,724			(16,080)				
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		24,653		7,411		23,307			(17,242)				
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		36,963		11,111		34,253			(25,851)				
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		165,287		49,688		152,670			(115,600)				
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		13,772		5,001		13,336			(8,771)				
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		24,021		8,723		23,158			(15,298)				
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		57,404		20,845		55,366			(36,559)				
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		10,905		4,318		16,087			(6,586)				
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		21,652		8,574		33,415			(13,078)				
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			94,267		694,957			(144,902)				
SPX/CS/210416/2799.55-2867.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/22/2020	04/16/2021	426	1,193,619	2799.55		39,477		21,982		55,976			(17,496)				
SPX/CS/210416/2874.56-3047.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	04/22/2020	04/16/2021	311	894,485	2874.56		27,551		15,341		40,735			(12,210)				
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			103,232		557,354			(126,225)				
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			83,298		469,435			(101,851)				

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STATEMENT AS OF SEPTEMBER 30, 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/210625/3083.76-3207.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	06/25/2020	06/25/2021	194	597,204	3083.76		14,094		10,491		16,230			(3,603)				
SPX/CS/210709/3185.04-3535.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/10/2020	07/09/2021	978	3,114,887	3185.04		173,188		136,111		198,444			(37,077)				
SPX/CS/210723/3215.63-3505.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	712	2,290,637	3215.63		108,347		89,425		119,861			(18,923)				
SPX/CS/210723/3215.63-3553.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	229	735,645	3215.63		39,063		32,241		43,756			(6,822)				
SPX/CS/210723/3215.63-3577.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	524	1,685,050	3215.63		93,857		77,465		105,949			(16,392)				
SPX/CS/210723/3215.63-3649.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	07/24/2020	07/23/2021	1,585	5,097,433	3215.63		319,609		263,790		367,761			(55,819)				
SPX/CS/210806/3351.28-3552.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/12/2020	08/06/2021	290	973,387	3351.28		33,115		28,788		30,948			(4,328)				
SPX/CS/210810/3339.19-3652.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	08/10/2021	609	2,033,585	3339.19		95,782		91,081		95,169			(4,701)				
SPX/CS/210810/3339.19-3739.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	08/10/2021	1,268	4,233,263	3339.19		237,486		225,830		236,795			(11,656)				
SPX/CS/210812/3380.35-3583.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/12/2020	08/12/2021	167	565,655	3380.35		18,667		16,268		17,373			(2,399)				
SPX/CS/210813/3372.85-3575.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/19/2020	08/13/2021	688	2,319,383	3372.85		78,274		69,601		71,925			(8,672)				
SPX/CS/210816/3372.85-3575.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/19/2020	08/16/2021	238	801,134	3372.85		27,077		24,103		24,886			(2,975)				
SPX/CS/210825/3298.46-3628.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	08/25/2021	180	594,585	3298.46		29,610		29,520		30,889			(91)				
SPX/CS/210825/3298.46-3694.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	08/25/2021	804	2,652,049	3298.46		150,636		150,174		158,039			(462)				
SPX/CS/210825/3443.62-3727.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/25/2020	08/25/2021	505	1,739,239	3443.62		74,961		68,051		62,753			(6,910)				
SPX/CS/210825/3443.62-3822.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	08/25/2020	08/25/2021	584	2,010,923	3443.62		106,780		96,937		88,118			(9,843)				
SPX/CS/210827/3484.55-3693.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/02/2020	08/27/2021	193	671,207	3484.55		23,928		22,166		17,635			(1,762)				
SPX/CS/210827/3508.01-3718.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/02/2020	08/27/2021	233	819,100	3508.01		28,426		26,332		20,494			(2,094)				
SPX/CS/210903/3426.96-3632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/09/2020	09/03/2021	430	1,472,279	3426.96		47,094		44,552		42,399			(2,542)				
SPX/CS/210907/3426.96-3632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/09/2020	09/07/2021	232	793,768	3426.96		25,416		24,059		22,896			(1,356)				
SPX/CS/210910/3339.19-3659.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	09/10/2021	169	564,385	3339.19		27,090		25,873		26,908			(1,218)				
SPX/CS/210910/3339.19-3673.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	09/10/2021	935	3,122,887	3339.19		154,583		147,635		153,764			(6,948)				
SPX/CS/210910/3339.19-3739.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/10/2020	09/10/2021	1,947	6,500,693	3339.19		365,989		349,540		364,604			(16,449)				
SPX/CS/210924/3298.46-3426.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	241	794,844	3298.46		17,646		17,596		17,773			(50)				
SPX/CS/210924/3298.46-3496.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	249	820,957	3298.46		26,845		26,770		27,532			(76)				
SPX/CS/210924/3298.46-3570.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	830	2,737,523	3298.46		117,166		116,836		121,293			(330)				
SPX/CS/210924/3298.46-3620.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	193	635,288	3298.46		31,066		30,978		32,314			(88)				
SPX/CS/210924/3298.46-3628.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	483	1,593,259	3298.46		79,504		79,280		82,692			(224)				

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STATEMENT AS OF SEPTEMBER 30, 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/210924/3298.46-3661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	4,138	13,648,544	3298.46		731,562		729,501		762,784			(2,061)				
SPX/CS/210924/3298.46-3694.3	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/25/2020	09/24/2021	4,141	13,657,438	3298.46		778,474		776,281		815,287			(2,193)				
SPX/CS/210928/3351.60-3552.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/30/2020	09/28/2021	239	800,410	3351.60		26,512		26,661		25,414			149				
SPX/CS/210929/3335.47-3535.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	09/30/2020	09/29/2021	199	664,756	3335.47		22,362		22,487		21,419			125				
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			281,155		596,680			(175,885)				
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			190,136		416,108			(118,946)				
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			49,571		113,270			(31,011)				
SPX/CLQ/210225/25/2.5%-3202.56	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		24,795					(36,423)				
SPX/CLQ/210225/25/2.7%-3246.63	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		19,568		61			(28,744)				
SPX/CLQ/210225/25/2.8%-3261.55	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		68,332		553			(100,377)				
SPX/CLQ/210225/25/4.3%-3261.55	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		69,604		67,667			(102,246)				
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			1,866		138,090			(55,761)				
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			2,465		187,559			(73,677)				
SPX/CS/201009/2938.13-3334.78	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			3,963		305,329			(118,459)				
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		18,639		5,160		19,852			(13,479)				
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		15,387		4,260		16,444			(11,127)				
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		29,283		8,106		31,303			(21,176)				
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		23,294		6,449		25,145			(16,845)				
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		102,992		33,177		105,517			(69,815)				
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		17,226		5,549		17,685			(11,677)				
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		25,266		8,139		26,026			(17,127)				
SPX/CS/210510/3190.14-3336.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	05/10/2021	191	609,271	3190.14		15,744		10,560		17,930			(5,184)				
SPX/CS/210510/3190.14-3481.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	05/10/2021	565	1,803,495	3190.14		83,844		56,237		98,726			(27,607)				
SPX/CS/210510/3190.14-3509.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	05/10/2021	256	817,780	3190.14		40,676		27,283		48,257			(13,393)				
SPX/CS/210510/3190.14-3572.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	05/10/2021	1,205	3,843,817	3190.14		217,906		146,156		261,790			(71,750)				
SPX/CS/210610/3190.14-3293.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	1,139	3,633,263	3190.14		67,724		47,293		76,036			(20,431)				
SPX/CS/210610/3190.14-3317.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	198	631,158	3190.14		14,321		10,001		16,119			(4,320)				

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STATEMENT AS OF SEPTEMBER 30, 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/210610/3190.14-3325.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	224	714,380	3190.14		17,138		11,968		19,327			(5,170)				
SPX/CS/210610/3190.14-3336.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	218	695,804	3190.14		17,806		12,434		20,231			(5,372)				
SPX/CS/210610/3190.14-3405.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	13,098	41,785,952	3190.14		1,503,876		1,050,193		1,738,444			(453,683)				
SPX/CS/210610/3190.14-3413.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	4,803	15,323,667	3190.14		569,887		397,966		659,251			(171,921)				
SPX/CS/210610/3190.14-3429.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	16,172	51,590,204	3190.14		2,032,138		1,419,091		2,361,389			(613,047)				
SPX/CS/210610/3190.14-3437.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	2,984	9,517,882	3190.14		385,379		269,119		449,273			(116,260)				
SPX/CS/210610/3190.14-3477.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	419	1,337,007	3190.14		61,088		42,659		71,841			(18,429)				
SPX/CS/210610/3190.14-3501.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	4,518	14,412,990	3190.14		702,489		490,565		829,469			(211,924)				
SPX/CS/210610/3190.14-3541.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	547	1,746,195	3190.14		93,404		65,226		110,841			(28,178)				
SPX/CS/210610/3190.14-3620.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	2,422	7,727,326	3190.14		473,221		330,462		573,099			(142,760)				
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			43,954		200,273			(42,379)				
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			223,536		853,071			(185,019)				
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			171,250		690,935			(141,743)				
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			74,656		329,628			(61,792)				
SPX/CS/210910/3339.19-3547.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	4,666	15,579,175	3339.19		525,641		502,017		519,739			(23,624)				
SPX/CS/210910/3339.19-3564.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	8,173	27,292,037	3339.19		980,876		936,792		973,908			(44,084)				
SPX/CS/210910/3339.19-3572.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	3,226	10,772,474	3339.19		400,090		382,108		396,720			(17,982)				
SPX/CS/210910/3339.19-3589.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	15,847	52,917,627	3339.19		2,073,842		1,980,635		2,067,952			(93,206)				
SPX/CS/210910/3339.19-3614.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	538	1,796,131	3339.19		76,856		73,402		75,958			(3,454)				
SPX/CS/210910/3339.19-3639.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/10/2021	4,939	16,490,593	3339.19		752,631		718,805		747,697			(33,826)				
SPX/CS/210924/3298.46-3545.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2020	09/24/2021	15,581	51,392,189	3298.46		2,019,199		2,013,511		2,097,968			(5,688)				
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			78,032		226,974			(54,521)				
SPX/CS/220610/3190.14-3684.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2022	1,324	4,223,608	3190.14		285,051		242,175		337,156			(42,877)				
SPX/CS/220610/3190.14-3781.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2022	1,229	3,919,639	3190.14		297,853		253,051		356,795			(44,802)				
SPX/CS/220708/3185.04-3678.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2020	07/08/2022	1,520	4,842,562	3185.04		341,885		305,494		386,547			(36,391)				
SPX/CS/220909/3339.19-3789.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/09/2022	692	2,312,214	3339.19		142,756		139,562		141,486			(3,195)				
SPX/CS/220909/3339.19-3856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/10/2020	09/09/2022	795	2,654,071	3339.19		181,247		177,191		179,302			(4,056)				
SPX_INDU_NDX/ARB/CS/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			612		44,322			(18,285)				

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STATEMENT AS OF SEPTEMBER 30, 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_INDUI_NDX/ARBCS/201009/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	10/10/2019	10/09/2020	2,776,508	2,776,508	7.75%	102,731			2,612		215,163			(78,064)				
SPX_INDUI_NDX/ARBCS/210610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	1,698,865	1,698,865	5.25%		49,267		34,404		48,998			(14,863)				
SPX_INDUI_NDX/ARBCS/210610/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	2,661,217	2,661,217	7.75%		103,521		72,291		107,832			(31,230)				
SPX_INDUI_NDX/ARBCS/210625/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/25/2020	06/25/2021	1,194,738	1,194,738	5.25%		36,440		27,125		37,081			(9,315)				
SPX_INDUI_NDX/ARBCS/210625/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/25/2020	06/25/2021	3,021,275	3,021,275	7.75%		119,340		88,835		132,546			(30,506)				
SPX_INDUI_NDX/ARBCS/210709/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2020	07/09/2021	1,850,703	1,850,703	5.25%		55,336		43,489		49,138			(11,847)				
SPX_INDUI_NDX/ARBCS/210709/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/10/2020	07/09/2021	2,668,269	2,668,269	7.75%		107,798		84,720		100,059			(23,078)				
SPX_INDUI_NDX/ARBCS/210723/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/24/2020	07/23/2021	1,690,291	1,690,291	5.25%		50,878		41,992		45,397			(8,886)				
SPX_INDUI_NDX/ARBCS/210723/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	07/24/2020	07/23/2021	1,885,118	1,885,118	7.75%		75,970		62,702		71,734			(13,268)				
SPX/CLQ/210610/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	1,983,815	1,983,815	2.5%		55,150		38,513		55,815			(16,637)				
SPX/CLQ/210610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	3,089,740	3,089,740	2.7%		94,546		66,024		96,892			(28,522)				
SPX/CLQ/210610/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/10/2020	06/10/2021	2,506,272	2,506,272	2.8%		80,201		56,006		82,690			(24,195)				
SPX/CLQ/210625/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/25/2020	06/25/2021	2,858,294	2,858,294	2.5%		76,031		56,596		82,489			(19,435)				
SPX/CLQ/210625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/25/2020	06/25/2021	1,683,142	1,683,142	2.7%		49,484		36,835		55,413			(12,649)				
SPX/CLQ/210625/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	06/25/2020	06/25/2021	2,697,955	2,697,955	2.8%		83,097		61,856		94,452			(21,241)				
SPX/CLQ/210924/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2020	09/24/2021	1,205,723	1,205,723	2.5%		31,711		31,621		28,937			(89)				
SPX/CLQ/210924/25/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2020	09/24/2021	2,702,789	2,702,789	2.6%		75,138		74,926		68,052			(212)				
SPX/CLQ/210924/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	09/25/2020	09/24/2021	824,213	824,213	2.7%		24,067		23,999		21,721			(68)				
SPX/AVGCS/201023/25/3022.55-3241.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	1,599	4,831,549	3022.55	140,598			9,135		156,670			(106,839)				
SPX/AVGCS/201023/25/3022.55-3261.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	170	513,791	3022.55	15,825			1,028		16,660			(12,025)				
SPX/AVGCS/201023/25/3022.55-3273.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	997	3,013,787	3022.55	92,825			6,031		97,726			(70,536)				
SPX/AVGCS/201110/10/3093.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	786	2,431,839	3093.08	76,360			8,556		66,989			(57,537)				
SPX/AVGCS/201125/25/3133.64-3360.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	1,754	5,495,042	3133.64	161,554			24,820		39,713			(121,391)				
SPX/AVGCS/201125/25/3133.64-3391.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	700	2,192,200	3133.64	67,520			10,373		15,843			(50,734)				
SPX/AVGCS/201125/25/3133.64-3415.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	199	624,275	3133.64	19,977			3,069		4,512			(15,011)				
SPX/AVGCS/210108/10/3265.35-3591.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	01/10/2020	01/08/2021	202	658,051	3265.35	20,465			5,666		3,341			(14,800)				
SPX/AVGCS/210825/25/3443.62-3684.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	358	1,231,358	3443.62	41,127			37,336		27,741			(3,791)				
SPX/AVGCS/210825/25/3443.62-3693.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	875	3,014,031	3443.62	103,080			93,578		69,542			(9,502)				

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STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Accordia Life and Annuity Company

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SPX/AVGCS/210825/25/34-43.62-3718.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	556	1,913,752	3443.62		69,469		63,066		46,655			(6,404)				
SPX/AVGCS/210825/25/34-43.62-3733.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	08/25/2020	08/25/2021	536	1,845,990	3443.62		69,040		62,676		46,298			(6,364)				
SPX/CS/201009/2785.68-3384.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	1,458	4,061,523	2785.68	355,789			4,466		772,270			(133,483)				
SPX/CS/201009/2785.68-3468.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	1,422	3,961,676	2785.68	367,247			4,610		794,325			(137,782)				
SPX/CS/201009/2785.68-3621.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/10/2018	10/09/2020	294	820,044	2785.68	80,856			1,015		168,718			(30,335)				
SPX/CS/201023/3022.55-3317.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/23/2020	4,544	13,735,915	3022.55	635,973			41,320		1,060,310			(483,268)				
SPX/CS/201125/3133.64-3376.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/25/2019	11/25/2020	2,721	8,528,109	3133.64	340,272			52,276		440,601			(255,679)				
SPX/CS/201210/3132.52-3375.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	3,137	9,826,013	3132.52	395,006			77,236		504,933			(296,806)				
SPX/CS/201210/3132.52-3414.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	413	1,294,101	3132.52	57,976			11,336		75,255			(43,563)				
SPX/CS/201210/3132.52-3437.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/10/2019	12/10/2020	5,527	17,313,171	3132.52	817,182			159,784		1,071,930			(614,028)				
SPX/CS/210310/2882.23-3004.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/10/2020	03/10/2021	547	1,576,942	2882.23		36,743		16,421		52,073			(20,321)				
SPX/CS/210310/2882.23-3011.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/10/2020	03/10/2021	191	550,661	2882.23		13,601		6,079		19,228			(7,523)				
SPX/CS/210310/2882.23-3036.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/10/2020	03/10/2021	271	780,253	2882.23		22,627		10,113		32,320			(12,515)				
SPX/CS/210423/2926.17-3467.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/23/2021	1,948	5,699,386	2926.17	428,024			121,693		698,712			(161,258)				
SPX/CS/210423/2926.17-3556.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	04/25/2019	04/23/2021	1,661	4,859,277	2926.17	391,172			111,216		665,873			(147,374)				
SPX/CS/211025/3022.55-3583.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	10/25/2019	10/25/2021	1,245	3,762,738	3022.55	280,700			150,935		411,754			(105,459)				
SPX/CS/211110/3093.08-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2021	2,118	6,551,056	3093.08	441,541			246,327		585,781			(165,655)				
SPX/CS/220210/3352.09-4156.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	02/10/2020	02/10/2022	532	1,783,522	3352.09		137,866		94,087		148,198			(43,779)				
SPX/CS/220310/2882.23-3574.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	03/10/2020	03/10/2022	662	1,908,863	2882.23		165,117		119,583		274,710			(45,534)				
SPX_INDU_NDX/ARBCS/201110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	1,761,472	1,761,472	5.25%	48,088			5,388		92,335			(36,235)				
SPX_INDU_NDX/ARBCS/201110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	11/08/2019	11/10/2020	3,179,001	3,179,001	7.75%	109,358			12,253		241,061			(82,401)				
SPX_INDU_NDX/ARBCS/201224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	12/24/2019	12/24/2020	2,863,752	2,863,752	7.75%	99,372			23,382		135,629			(74,877)				
SPX/CS/201009/3093.08-3418.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/08/2019	10/09/2020	1,693	5,237,266	3093.08	248,404			6,858		406,084			(204,971)				
SPX/CS/201009/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/08/2019	10/09/2020	1,154	3,569,983	3093.08	189,316			5,227		302,566			(156,215)				
SPX/CS/201023/3022.55-3249.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	10/25/2019	10/23/2020	20,076	60,681,049	3022.55	2,351,391			152,774		3,768,589			(1,786,791)				
SPX/CS/201110/3093.08-3325.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/08/2019	11/10/2020	26,979	83,448,628	3093.08	3,238,641			362,873		4,504,888			(2,440,321)				
SPX/CS/201110/3093.08-3371.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	11/08/2019	11/10/2020	688	2,129,281	3093.08	94,519			10,590		133,487			(71,220)				
SPX/CS/201210/2637.72-3429.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/10/2018	12/10/2020	340	895,931	2637.72	88,625			8,640		207,347			(33,204)				

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STATEMENT AS OF SEPTEMBER 30, 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/201224/3223.38-3449.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/24/2020	4,380	14,119,542	3223.38	520,446			122,458		591,956			(392,157)				
SPX/CS/201224/3223.38-3578.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/24/2020	3,367	10,852,554	3223.38	536,550			126,247		630,887			(404,291)				
SPX/CS/210810/2918.65-3547.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/09/2019	08/10/2021	1,200	3,501,120	2918.65	268,711			116,179		473,429			(100,813)				
SPX/CS/210810/2918.65-3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	08/09/2019	08/10/2021	566	1,653,031	2918.65	136,788			59,141		260,166			(51,319)				
SPX/CS/211223/3223.38-3723.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/23/2021	1,702	5,486,993	3223.38	367,244			227,220		428,950			(137,973)				
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/23/2021	1,318	4,248,767	3223.38	314,536			194,608		374,158			(118,171)				
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	12/24/2019	12/23/2021	472	1,522,751	3223.38	125,185			77,454		153,251			(47,032)				
SPX/CS/220110/3265.35-3771.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2020	01/10/2022	2,000	6,529,379	3265.35		432,441		277,825		486,333			(154,616)				
SPX/CS/220110/3265.35-3871.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	01/10/2020	01/10/2022	1,329	4,341,006	3265.35		317,067		203,702		360,841			(113,365)				
SPX/CS/201009/2938.13-3055.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/10/2019	10/09/2020	354	1,040,678	2938.13	24,352			619		41,022			(18,505)				
SPX/CS/201125/3133.64-3263.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/25/2020	334	1,048,176	3133.64	25,156			3,865		30,988			(18,902)				
SPX/CS/210125/3295.47-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/24/2020	01/25/2021	246	810,084	3295.47		26,085		8,403		27,133			(17,682)				
SPX/CS/210125/3295.47-3526.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/24/2020	01/25/2021	5,056	16,662,206	3295.47		603,172		194,299		630,310			(408,873)				
SPX/CS/210125/3295.47-3542.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/24/2020	01/25/2021	25,443	83,847,895	3295.47		3,186,274		1,026,391		3,341,877			(2,159,884)				
SPX/CS/210525/2826.06-3348.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/24/2019	05/25/2021	2,260	6,386,586	2826.06	465,582			152,810		828,224			(174,918)				
SPX/CS/210525/2826.06-3434.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	05/24/2019	05/25/2021	1,913	5,407,546	2826.06	426,115			139,856		794,594			(160,091)				
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	07/25/2019	07/23/2021	1,817	5,458,846	3003.67	388,670			159,496		617,002			(146,432)				
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/25/2021	1,501	4,535,856	3022.55	304,810			163,899		430,279			(114,516)				
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	1,944	6,091,164	3133.64	407,499			235,292		523,622			(152,883)				
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	1,621	5,081,011	3133.64	375,995			217,102		497,638			(141,064)				
SPX/CS/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	11/25/2019	11/24/2021	396	1,240,276	3133.64	102,199			59,010		141,147			(38,342)				
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	12/10/2019	12/10/2021	442	1,384,999	3132.52	123,819			74,153		179,507			(46,389)				
SPX/CS/220624/3083.76-3654.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2020	06/24/2022	1,942	5,989,648	3083.76		484,563		422,891		597,790			(61,672)				
SPX/CS/220624/3083.76-3823.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	06/25/2020	06/24/2022	559	1,724,104	3083.76		162,411		141,740		206,817			(20,670)				
SPX/CLQ/201023/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/23/2020	1,046,827	1,046,827	2.5%	34,231			2,224					(26,012)				
SPX/CLQ/201023/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	10/25/2019	10/23/2020	1,224,638	1,224,638	2.7%	43,230			2,809					(32,850)				
SPX/CLQ/210108/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/10/2020	01/08/2021	2,548,670	2,548,670	2.50%		85,635		23,707		1,319			(61,928)				
SPX/CLQ/210108/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/10/2020	01/08/2021	2,791,863	2,791,863	2.70%		99,670		27,592		4,273			(72,077)				

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STATEMENT AS OF SEPTEMBER 30, 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/210108/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale	01/10/2020	01/08/2021	4,345,393	4,345,393	2.80%		159,476		44,149		9,259			(115,327)				
SPX/AVGCS/210125/25/32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	1,366	4,502,041	3295.47	130,559		42,057		9,451			(88,502)				
SPX/AVGCS/210125/25/32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	1,024	3,376,088	3295.47	102,971		33,170		7,094			(69,801)				
SPX/AVGCS/210310/10/28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	03/10/2020	03/10/2021	1,701	4,902,201	2882.23	183,342		81,941		319,638			(101,402)				
SPX/AVGCS/210310/10/28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	03/10/2020	03/10/2021	1,066	3,073,538	2882.23	127,859		57,144		223,875			(70,715)				
SPX/AVGCS/210610/10/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	03/10/2020	03/10/2021	259	745,379	2882.23	32,648		14,591		57,228			(18,056)				
SPX/AVGCS/210610/10/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	1,271	4,054,846	3190.14	140,298		97,973		165,926			(42,324)				
SPX/AVGCS/210610/10/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	186	593,672	3190.14	21,907		15,298		25,973			(6,609)				
SPX/AVGCS/210610/10/31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	870	2,776,081	3190.14	105,491		73,667		125,091			(31,824)				
SPX/AVGCS/210910/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021	625	2,085,418	3339.19	70,487		67,319		65,005			(3,168)				
SPX/AVGCS/210910/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021	1,585	5,293,149	3339.19	183,672		175,417		169,364			(8,255)				
SPX/AVGCS/210910/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021	832	2,776,645	3339.19	104,124		99,444		95,309			(4,680)				
SPX/AVGCS/210910/10/33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021	238	795,228	3339.19	31,332		29,924		28,484			(1,408)				
SPX/CS/201009/2919.40-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/09/2019	10/09/2020	191	558,431	2919.4	18,987		477		32,886			(14,267)				
SPX/CS/201009/2938.13-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	7,668	22,529,040	2938.13	820,057		20,849		1,478,191			(623,151)				
SPX/CS/201009/2938.13-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	2,941	8,642,016	2938.13	351,730		8,942		646,238			(267,275)				
SPX/CS/201009/2938.13-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	5,741	16,867,421	2938.13	814,696		20,713		1,554,627			(619,077)				
SPX/CS/201015/2995.68-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/15/2019	10/15/2020	474	1,419,782	2995.68	46,995		1,969		77,584			(35,312)				
SPX/CS/201016/2989.69-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/16/2019	10/16/2020	258	772,002	2989.69	25,785		1,152		42,090			(19,375)				
SPX/CS/201022/2995.99-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	10/22/2019	10/22/2020	224	670,998	2995.99	22,546		1,385		35,163			(16,941)				
SPX/CS/201111/3087.01-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/13/2019	11/11/2020	164	505,056	3087.01	16,679		1,921		22,629			(12,603)				
SPX/CS/201113/3094.04-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/13/2019	11/13/2020	263	815,090	3094.04	26,653		3,201		35,960			(20,027)				
SPX/CS/201113/3096.63-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020	205	636,321	3096.63	21,295		2,609		27,927			(16,320)				
SPX/CS/201113/3120.46-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020	472	1,471,779	3120.46	46,591		5,708		62,964			(35,707)				
SPX/CS/201119/3120.18-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/20/2019	11/19/2020	234	730,377	3120.18	23,143		3,176		30,919			(17,438)				
SPX/CS/201125/3140.52-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/27/2019	11/25/2020	199	624,038	3140.52	20,941		3,263		25,686			(15,958)				
SPX/CS/201125/3223.38-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	12/24/2019	11/25/2020	1,587	5,114,295	3223.38	269,523		45,194		312,678			(221,042)				
SPX/CS/201127/3153.63-	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	YDOJBGJWY9T8XKCSX06	11/27/2019	11/27/2020	370	1,165,344	3153.63	38,340		6,156		47,087			(29,052)				

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STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART A - SECTION 1**

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
SPX/CS/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			202,235		1,304,260			(777,160)						
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			111,037		720,366			(426,701)						
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			506,179		3,299,671			(1,945,172)						
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			4,141		23,500			(15,689)						
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			4,438		24,368			(16,134)						
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			4,462		24,241			(16,004)						
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			3,592		19,537			(12,714)						
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			4,910		26,465			(17,153)						
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		194,477		50,111		199,747			(144,366)						
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		500,799		138,639		547,672			(362,160)						
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		382,786		105,969		420,776			(276,817)						
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		96,886		26,822		107,328			(70,064)						
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		34,410		10,092		35,936			(24,318)						
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		19,677		5,886		19,199			(13,790)						
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		45,568		13,632		44,474			(31,937)						
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		22,163		6,891		21,701			(15,272)						
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		16,857		5,274		16,774			(11,583)						
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		398,366		128,325		415,047			(270,041)						
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		1,764,708		568,463		1,868,979			(1,196,245)						
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		61,781		19,901		64,531			(41,879)						
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		309,287		99,630		329,178			(209,657)						
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		106,596		34,338		113,698			(72,259)						
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		1,205,537		437,765		1,175,281			(767,772)						
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		705,338		256,128		683,489			(449,210)						
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		68,095		25,608		60,091			(42,486)						
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		16,858		6,516		14,949			(10,341)						
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		30,648		12,784		37,070			(17,863)						
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		16,997		7,312		21,361			(9,686)						

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STATEMENT AS OF SEPTEMBER 30, 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/210325/2836.74-3134.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	03/25/2021	273	774,769	2836.74		41,295		22,100		61,670			(19,195)				
SPX/CS/210325/2836.74-3148.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	03/25/2021	236	670,694	2836.74		37,358		19,993		55,737			(17,365)				
SPX/CS/210325/2836.74-3219.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	03/25/2021	1,256	3,562,856	2836.74		231,586		123,937		356,835			(107,648)				
SPX/CS/210401/2488.65-2637.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/08/2020	04/01/2021	212	527,605	2488.65		20,954		10,805		27,713			(10,149)				
SPX/CS/210409/2929.80-3197.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	04/09/2021	616	1,803,495	2929.80		85,305		49,305		119,652			(36,000)				
SPX/CS/210409/2929.80-3237.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	04/09/2021	368	1,078,065	2929.80		57,353		33,149		81,300			(24,204)				
SPX/CS/210409/2929.80-3325.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	04/09/2021	1,317	3,859,292	2929.80		247,381		142,981		364,338			(104,399)				
SPX/CS/210414/2846.06-3016.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/15/2020	04/14/2021	218	621,365	2846.06		19,058		10,356		28,614			(8,701)				
SPX/CS/210423/2836.74-3092.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	04/23/2021	847	2,403,828	2836.74		112,980		64,605		163,448			(48,375)				
SPX/CS/210423/2836.74-3134.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	04/23/2021	366	1,039,314	2836.74		55,707		31,855		81,687			(23,852)				
SPX/CS/210423/2836.74-3219.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	04/24/2020	04/23/2021	915	2,596,786	2836.74		170,089		97,262		257,085			(72,827)				
SPX/CS/210430/2830.71-3000.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/06/2020	04/30/2021	241	683,587	2830.71		23,389		13,954		31,432			(9,435)				
SPX/CS/210430/2912.43-3087.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/06/2020	04/30/2021	217	632,994	2912.43		20,029		11,949		28,190			(8,080)				
SPX/CS/210503/2830.71-3000.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/06/2020	05/03/2021	182	516,426	2830.71		17,665		10,599		23,709			(7,066)				
SPX/CS/210510/2929.80-3025.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	4,125	12,086,301	2929.80		224,805		138,148		293,472			(86,657)				
SPX/CS/210510/2929.80-3127.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	13,495	39,538,298	2929.80		1,443,148		886,851		1,948,687			(556,297)				
SPX/CS/210510/2929.80-3134.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	5,797	16,982,950	2929.80		636,861		391,367		867,297			(245,494)				
SPX/CS/210510/2929.80-3157.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	5,293	15,506,455	2929.80		637,315		391,646		872,996			(245,669)				
SPX/CS/210510/2929.80-3194.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	827	2,421,604	2929.80		113,331		69,645		156,985			(43,686)				
SPX/CS/210510/2929.80-3215.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	6,092	17,846,978	2929.80		890,564		547,274		1,244,090			(343,290)				
SPX/CS/210510/2929.80-3252.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	1,738	5,090,971	2929.80		281,022		172,695		396,779			(108,327)				
SPX/CS/210510/2929.80-3325.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/08/2020	05/10/2021	1,127	3,302,469	2929.80		213,340		131,102		309,021			(82,237)				
SPX/CS/210514/2852.50-3023.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/20/2020	05/14/2021	260	742,547	2852.50		27,695		17,624		33,659			(10,071)				
SPX/CS/210514/2863.70-3035.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	05/20/2020	05/14/2021	518	1,484,804	2863.70		54,898		34,935		67,040			(19,963)				
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			120,793		605,901			(129,974)				
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			123,577		653,761			(132,969)				
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			46,218		264,288			(49,730)				
SPX/CS/210618/3097.74-3283.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/24/2020	06/18/2021	380	1,176,156	3097.74		37,704		27,635		46,824			(10,069)				

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STATEMENT AS OF SEPTEMBER 30, 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/210618/3115.34-3302.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/24/2020	06/18/2021	190	590,398	3115.34		18,616		13,645		23,277								
SPX/CS/210625/3009.05-3189.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/01/2020	06/25/2021	330	992,097	3009.05		36,934		27,805		41,437								
SPX/CS/210625/3083.76-3183.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2020	06/25/2021	773	2,383,836	3083.76		46,008		34,248		52,978								
SPX/CS/210625/3083.76-3217.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	06/25/2020	06/25/2021	660	2,035,646	3083.76		51,095		38,034		59,744								
SPX/CS/210701/3115.86-3302.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/01/2020	07/01/2021	236	735,132	3115.86		24,847		18,809		28,831								
SPX/CS/210702/3130.01-3317.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/08/2020	07/02/2021	304	950,717	3130.01		32,592		25,185		36,966								
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			155,969		646,457								
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			148,397		640,156								
SPX/CS/210709/3152.05-3341.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/15/2020	07/09/2021	213	670,418	3152.05		24,222		19,199		25,652								
SPX/CS/210714/3197.52-3389.37	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/15/2020	07/14/2021	157	502,214	3197.52		17,374		13,821		18,557								
SPX/CS/210715/3226.56-3420.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/15/2020	07/15/2021	246	793,581	3226.56		26,744		21,290		28,651								
SPX/CS/210716/3215.57-3408.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/22/2020	07/16/2021	250	804,162	3215.57		28,105		22,835		29,284								
SPX/CS/210716/3224.73-3418.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/22/2020	07/16/2021	378	1,217,952	3224.73		42,234		34,315		44,066								
SPX/CS/210723/3235.66-3429.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/29/2020	07/23/2021	198	639,104	3235.66		21,784		18,081		22,940								
SPX/CS/210728/3218.44-3411.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	07/29/2020	07/28/2021	188	605,791	3218.44		20,923		17,416		21,978								
SPX/CS/210730/3246.22-3440.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/05/2020	07/30/2021	171	553,646	3246.22		20,110		17,090		19,688								
SPX/CS/210730/3271.12-3467.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/05/2020	07/30/2021	286	937,002	3271.12		33,116		28,144		32,459								
SPX/CS/210805/3327.77-3527.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/05/2020	08/05/2021	152	506,899	3327.77		17,032		14,510		16,602								
SPX/CS/210810/3339.19-3496.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/10/2020	08/10/2021	794	2,651,085	3339.19		69,458		66,049		68,961								
SPX/CS/210820/3385.51-3588.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/26/2020	08/20/2021	267	903,501	3385.51		32,745		29,768		27,562								
SPX/CS/210820/3397.16-3600.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/26/2020	08/20/2021	353	1,200,889	3397.16		43,002		39,093		36,023								
SPX/CS/210823/3397.16-3600.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	08/26/2020	08/23/2021	404	1,371,196	3397.16		49,191		44,757		41,236								
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			158,038		499,051								
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			166,490		549,209								
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			114,161		402,708								
SPX/CS/210910/3340.97-3541.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/16/2020	09/10/2021	161	537,845	3340.97		18,766		18,126		17,276								
SPX/CS/210915/3401.20-3605.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/16/2020	09/15/2021	158	538,359	3401.20		17,696		17,101		16,057								
SPX/CS/210917/3319.47-3518.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/23/2020	09/17/2021	155	514,926	3319.47		16,218		15,987		16,894								

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STATEMENT AS OF SEPTEMBER 30, 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/210917/3357.01-3558.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/23/2020	09/17/2021	226	759,398	3357.01		22,939		22,613		23,909								
SPX/CS/210920/3319.47-3518.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	09/23/2020	09/20/2021	195	648,719	3319.47		20,405		20,117		21,253								
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			250,330		731,862								
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			179,982		547,400								
SPX/CLQ/201224/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	12/24/2019	12/24/2020	1,341,308	1,341,308	2.5%	43,056			10,131										
SPX/CLQ/201224/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	12/24/2019	12/24/2020	1,449,921	1,449,921	2.7%	49,877			11,736										
SPX/CLQ/201224/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	12/24/2019	12/24/2020	2,953,714	2,953,714	2.80%	106,629			25,089										
SPX/CLQ/210825/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	08/25/2020	08/25/2021	1,652,408	1,652,408	2.5%		46,102		41,853		21,377								
SPX/CLQ/210825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS	08/25/2020	08/25/2021	1,217,708	1,217,708	2.7%		37,627		34,159		17,811								
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			5,025		424,211								
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		186,384		75,491		138,686								
SPX/AVGCS/210409/10/2789.82-2992.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	1,647	4,595,400	2789.82		171,868		91,245		315,512								
SPX/AVGCS/210409/10/2789.82-3008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	212	591,326	2789.82		23,535		12,495		43,713								
SPX/AVGCS/210409/10/2789.82-3022.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	1,203	3,356,222	2789.82		140,290		74,480		263,032								
SPX/AVGCS/210423/25/2836.74-3042.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	1,384	3,925,104	2836.74		146,406		83,720		258,044								
SPX/AVGCS/210423/25/2836.74-3072.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	1,082	3,069,291	2836.74		127,683		73,013		228,398								
SPX/AVGCS/210525/25/2955.45-3169.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,507	4,453,598	2955.45		163,002		106,998		260,200								
SPX/AVGCS/210525/25/2955.45-3199.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	771	2,279,946	2955.45		91,882		60,313		148,960								
SPX/AVGCS/210525/25/2955.45-3210.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	183	540,196	2955.45		22,472		14,751		36,705								
SPX/AVGCS/210625/25/3083.76-3307.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	1,516	4,675,107	3083.76		171,109		127,370		231,591								
SPX/AVGCS/210625/25/3083.76-3327.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	186	572,698	3083.76		22,392		16,669		30,486								
SPX/AVGCS/210625/25/3083.76-3340.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	966	2,980,143	3083.76		120,994		90,066		165,470								

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STATEMENT AS OF SEPTEMBER 30, 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/AVGCS/210924/25/32-98.46-3529.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	666	2,195,270	3298.46		75,298		75,086		75,140			(212)					
SPX/AVGCS/210924/25/32-98.46-3538.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	674	2,222,746	3298.46		78,463		78,242		78,303			(221)					
SPX/AVGCS/210924/25/32-98.46-3562.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	632	2,084,470	3298.46		78,793		78,571		79,032			(222)					
SPX/AVGCS/210924/25/32-98.46-3577.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	316	1,041,340	3298.46		40,925		40,809		41,129			(115)					
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		665		44,501			(19,876)					
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		868		60,274			(25,953)					
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		13,547		962,687			(404,920)					
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		63,490		4,561,213			(1,897,647)					
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		654		32,555			(14,655)					
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		843		36,316			(16,192)					
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		2,067		55,931			(26,478)					
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		12,139		829,138			(141,974)					
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		14,799		1,037,846			(173,082)					
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		3,062		220,207			(35,816)					
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		2,259		162,417			(26,419)					
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		1,507		36,086			(17,628)					
SPX/CS/201023/3022.55-3203.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	396	1,197,490	3022.55		39,038		2,536		60,976			(29,665)					
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		43,030		1,052,272			(503,258)					
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		40,814		1,010,876			(477,341)					

E06.24

STATEMENT AS OF SEPTEMBER 30, 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/201023/3022.55-3430.59	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			7,532		205,626			(88,094)					
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			6,531		128,662			(76,383)					
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			24,183		477,696			(282,841)					
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			1,702		31,440			(15,850)					
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			24,899		884,293			(167,448)					
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			27,472		996,132			(184,747)					
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			5,331		196,443			(35,850)					
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			152,554		1,874,487			(1,025,929)					
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			82,594		1,016,642			(555,445)					
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			45,005		560,066			(302,655)					
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			155,280		1,983,688			(1,044,260)					
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			4,296		55,111			(28,891)					
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			4,590		38,721			(24,696)					
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			38,513		1,079,621			(188,362)					
SPX/CS/201125/2632.56-3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	1,278	3,365,255	2632.56	309,267			23,690		691,122			(115,867)					
SPX/CS/201125/2632.56-3422.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	514	1,353,459	2632.56	134,805			10,326		320,650			(50,505)					
SPX/CS/201125/2632.56-3501.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	11/23/2018	11/25/2020	225	592,816	2632.56	60,823			4,659		148,286			(22,787)					
SPX/CS/201125/3223.38-3564.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	11/25/2020	244	786,050	3223.38	37,416			6,274		42,917			(30,686)					
SPX/CS/201127/3140.98-3329.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/04/2019	11/27/2020	202	635,702	3140.98	20,317			3,299		26,027			(15,571)					

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STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Accordia Life and Annuity Company

**SCHEDULE DB - PART A - SECTION 1**

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SPX/CS/201203/3093.20-3278.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/04/2019	12/03/2020	173	534,578	3093.2	18,492			3,263		22,949			(13,934)					
SPX/CS/201210/3265.35-3605.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	12/10/2020	335	1,094,964	3265.35		50,040		10,745		54,821			(39,295)					
SPX/CS/201210/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	12/10/2020	14,632	47,777,536	3265.35		2,412,766		518,078		2,684,608			(1,894,687)					
SPX/CS/201224/3223.38-3328.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	396	1,276,713	3223.38	24,513			5,768		26,959			(18,470)					
SPX/CS/201224/3223.38-3352.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	201	647,167	3223.38	14,950			3,518		16,597			(11,265)					
SPX/CS/201224/3223.38-3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	419	1,351,662	3223.38	33,656			7,919		37,537			(25,360)					
SPX/CS/201224/3223.38-3416.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	200	645,417	3223.38	21,041			4,951		23,790			(15,854)					
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	8,121	26,176,113	3223.38	937,105			220,495		1,065,085			(706,110)					
SPX/CS/201224/3223.38-3465.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	23,507	75,770,398	3223.38	2,939,891			691,739		3,358,962			(2,215,212)					
SPX/CS/201224/3223.38-3473.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	2,485	8,009,729	3223.38	317,966			74,820		364,465			(239,603)					
SPX/CS/201224/3223.38-3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	592	1,908,056	3223.38	83,764			19,709		97,164			(63,116)					
SPX/CS/201224/3223.38-3537.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	4,706	15,168,419	3223.38	700,781			164,890		815,825			(528,039)					
SPX/CS/201224/3223.38-3561.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	484	1,559,236	3223.38	75,311			17,720		88,024			(56,747)					
SPX/CS/201224/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/24/2019	12/24/2020	561	1,807,693	3223.38	97,977			23,053		117,003			(73,826)					
SPX/CS/201224/3239.91-3434.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/24/2020	203	657,847	3239.91	20,651			4,942		23,662			(15,827)					
SPX/CS/201224/3240.02-3429.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/24/2020	334	1,083,778	3240.02	33,310			7,972		38,124			(25,528)					
SPX/CS/201228/3240.02-3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/28/2020	275	890,648	3240.02	28,020			6,946		32,113			(21,232)					
SPX/CS/201231/3230.78-3424.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	12/31/2019	12/31/2020	490	1,583,144	3230.78	52,402			13,320		57,817			(39,375)					
SPX/CS/210108/3265.35-3485.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	11,886	38,812,738	3265.35		1,362,327		377,141		1,487,736			(985,186)					

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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/CS/210108/3265.35-3510.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	22,738	74,247,104	3265.35		2,813,965		779,007		3,090,942			(2,034,958)						
SPX/CS/210108/3265.35-3583.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	7,373	24,075,655	3265.35		1,080,997		299,259		1,205,931			(781,738)						
SPX/CS/210108/3265.35-3624.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	547	1,786,427	3265.35		85,570		23,689		96,133			(61,881)						
SPX/CS/210108/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/10/2020	01/08/2021	386	1,261,337	3265.35		65,842		18,227		75,277			(47,614)						
SPX/CS/210125/2664.76-3464.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	01/25/2019	01/25/2021	844	2,249,203	2664.76	212,775			34,175		494,078			(79,939)						
SPX/CS/210125/3128.21-3550.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	01/25/2021	1,169	3,656,812	3128.21		211,364		74,106		290,356			(137,258)						
SPX/CS/210210/2882.23-3176.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	02/10/2021	340	978,996	2882.23		49,537		19,634		75,328			(29,904)						
SPX/CS/210210/2882.23-3271.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	03/10/2020	02/10/2021	1,230	3,544,619	2882.23		223,311		88,507		351,547			(134,804)						
SPX/CS/210225/2796.11-3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	1,683	4,704,729	2796.11	399,902			80,760		799,845			(149,824)						
SPX/CS/210225/2796.11-3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	542	1,514,217	2796.11	135,825			27,430		290,599			(50,887)						
SPX/CS/210225/2796.11-3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2019	02/25/2021	211	588,863	2796.11	53,763			10,857		117,903			(20,142)						
SPX/CS/210225/3128.21-3456.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	160	500,793	3128.21		25,090		10,162		32,898			(14,928)						
SPX/CS/210225/3128.21-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	914	2,857,936	3128.21		148,041		59,961		195,147			(88,080)						
SPX/CS/210225/3128.21-3550.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	02/25/2020	02/25/2021	1,657	5,183,717	3128.21		301,692		122,194		412,403			(179,499)						
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		24,052		10,591		42,817			(13,461)						
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		15,880		6,993		29,576			(8,887)						
SPX/CS/210310/2789.82-2923.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	211	589,044	2789.82		15,492		7,580		22,709			(7,912)						
SPX/CS/210310/2789.82-3047.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	590	1,645,134	2789.82		77,486		37,914		119,107			(39,572)						
SPX/CS/210310/2789.82-3094.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	1,034	2,885,816	2789.82		156,411		76,531		244,927			(79,880)						

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**SCHEDULE DB - PART A - SECTION 1**

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SPX/CS/210310/2789.82-3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	03/10/2021	4,233	11,808,974	2789.82		755,774		369,798		1,217,323			(385,976)					
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		1,271,517		568,276		1,854,670			(703,241)					
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		574,821		256,903		841,837			(317,918)					
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		1,954,200		873,385		2,881,671			(1,080,814)					
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		394,431		176,282		581,958			(218,149)					
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		87,538		39,123		130,713			(48,415)					
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		819,954		366,460		1,239,641			(453,494)					
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		32,272		14,423		49,105			(17,849)					
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		168,753		75,420		257,310			(93,333)					
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		101,158		45,210		158,558			(55,948)					
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		19,115		8,797		30,756			(10,318)					
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		29,728		13,682		57,154			(16,046)					
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		20,925		9,726		40,105			(11,199)					
SPX/CS/210326/2541.47-2693.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/01/2020	03/26/2021	1,559	3,960,994	2541.47		130,099		64,865		205,812			(65,234)					
SPX/CS/210409/2789.82-2880.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	742	2,069,473	2789.82		37,457		19,886		53,729			(17,571)					
SPX/CS/210409/2789.82-2901.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	606	1,691,112	2789.82		37,374		19,842		53,812			(17,532)					
SPX/CS/210409/2789.82-2908.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	334	932,480	2789.82		21,820		11,584		31,494			(10,236)					
SPX/CS/210409/2789.82-2917.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	255	711,273	2789.82		17,782		9,440		25,781			(8,341)					
SPX/CS/210409/2789.82-2957.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	397	1,107,020	2789.82		35,535		18,866		52,330			(16,670)					

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SPX/CS/210409/2789.82-2985.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	4,969	13,863,649	2789.82		507,410		269,383		760,375			(238,026)						
SPX/CS/210409/2789.82-3006.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	5,356	14,943,648	2789.82		600,735		318,929		903,662			(281,805)						
SPX/CS/210409/2789.82-3041.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	714	1,991,266	2789.82		91,797		48,735		139,251			(43,062)						
SPX/CS/210409/2789.82-3061.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	6,723	18,755,644	2789.82		919,027		487,910		1,411,626			(431,116)						
SPX/CS/210409/2789.82-3087.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	182	507,055	2789.82		26,925		14,294		41,492			(12,630)						
SPX/CS/210409/2789.82-3096.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	5,750	16,041,958	2789.82		871,078		462,455		1,351,973			(408,624)						
SPX/CS/210409/2789.82-3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/09/2021	997	2,781,744	2789.82		178,310		94,664		283,259			(83,645)						
SPX/CS/210423/2836.74-3028.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	11,269	31,966,665	2836.74		1,163,587		665,375		1,651,722			(498,212)						
SPX/CS/210423/2836.74-3035.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	4,859	13,782,901	2836.74		519,615		297,132		737,544			(222,483)						
SPX/CS/210423/2836.74-3049.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	16,914	47,980,641	2836.74		1,919,226		1,097,473		2,743,353			(821,753)						
SPX/CS/210423/2836.74-3056.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	4,301	12,201,082	2836.74		502,685		287,451		719,825			(215,234)						
SPX/CS/210423/2836.74-3113.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	6,084	17,259,352	2836.74		869,871		497,419		1,265,506			(372,452)						
SPX/CS/210423/2836.74-3149.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	825	2,340,100	2836.74		131,046		74,936		192,314			(56,110)						
SPX/CS/210423/2955.45-3251.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	04/23/2021	174	515,337	2955.45		26,798		16,687		36,496			(10,111)						
SPX/CS/210423/2955.45-3310.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	04/23/2021	1,088	3,216,857	2955.45		192,368		119,787		268,462			(72,581)						
SPX/CS/210525/2955.45-3051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,910	5,643,495	2955.45		106,662		70,016		134,681			(36,646)						
SPX/CS/210525/2955.45-3154.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	9,505	28,092,112	2955.45		1,039,408		682,293		1,359,065			(357,115)						
SPX/CS/210525/2955.45-3162.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	4,982	14,724,755	2955.45		563,958		370,196		737,970			(193,762)						
SPX/CS/210525/2955.45-3177.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	16,146	47,718,025	2955.45		1,942,124		1,274,858		2,552,764			(667,266)						

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SPX/CS/210525/2955.45-3184.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	5,146	15,208,452	2955.45		635,713		417,298		839,114			(218,415)					
SPX/CS/210525/2955.45-3221.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	420	1,240,678	2955.45		59,180		38,847		78,744			(20,333)					
SPX/CS/210525/2955.45-3243.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	5,407	15,981,013	2955.45		811,835		532,909		1,092,512			(278,927)					
SPX/CS/210525/2955.45-3265.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	552	1,631,604	2955.45		88,270		57,942		119,378			(30,327)					
SPX/CS/210525/2955.45-3281.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,690	4,994,377	2955.45		280,684		184,248		381,852			(96,436)					
SPX/CS/210525/2955.45-3354.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	3,399	10,046,441	2955.45		655,028		429,976		920,076			(225,052)					
SPX/CS/210525/3083.76-3392.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	05/25/2021	310	956,513	3083.76		50,026		36,061		61,720			(13,964)					
SPX/CS/210525/3083.76-3453.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	05/25/2021	1,259	3,882,197	3083.76		232,544		167,631		293,126			(64,912)					
SPX/CS/210528/3044.31-3226.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/03/2020	05/28/2021	496	1,510,806	3044.31		54,937		37,040		62,359			(17,897)					
SPX/CS/210611/3002.10-3182.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/17/2020	06/11/2021	169	507,262	3002.10		19,016		13,560		21,344			(5,456)					
SPX/CS/210611/3041.31-3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/17/2020	06/11/2021	297	902,733	3041.31		32,860		23,431		37,205			(9,429)					
SPX/CS/210614/3041.31-3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/17/2020	06/14/2021	225	684,123	3041.31		24,878		17,800		28,148			(7,078)					
SPX/CS/210625/3083.76-3268.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	328	1,010,713	3083.76		34,162		25,430		40,495			(8,732)					
SPX/CS/210625/3083.76-3291.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	14,523	44,786,438	3083.76		1,675,013		1,246,849		2,004,126			(428,163)					
SPX/CS/210625/3083.76-3299.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	5,383	16,601,302	3083.76		639,150		475,772		768,493			(163,378)					
SPX/CS/210625/3083.76-3315.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	14,312	44,135,270	3083.76		1,809,546		1,346,994		2,178,343			(462,553)					
SPX/CS/210625/3083.76-3322.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	4,850	14,956,712	3083.76		629,678		468,721		760,909			(160,957)					
SPX/CS/210625/3083.76-3361.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	528	1,627,514	3083.76		77,795		57,909		94,908			(19,886)					
SPX/CS/210625/3083.76-3384.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	8,339	25,715,360	3083.76		1,311,483		976,245		1,611,351			(335,239)					

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SPX/CS/210625/3083.76-3407.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	1,028	3,170,303	3083.76		171,830		127,907		212,082			(43,923)						
SPX/CS/210625/3083.76-3423.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	6,300	19,427,783	3083.76		1,091,841		812,747		1,355,041			(279,094)						
SPX/CS/210625/3083.76-3500.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/25/2021	1,684	5,193,672	3083.76		340,705		253,615		430,231			(87,090)						
SPX/CS/210625/3215.63-3366.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	06/25/2021	340	1,091,997	3215.63		29,593		23,982		31,702			(5,611)						
SPX/CS/210625/3215.63-3601.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	06/25/2021	1,284	4,127,408	3215.63		238,977		193,666		272,794			(45,311)						
SPX/CS/210709/3185.04-3342.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	477	1,519,662	3185.04		43,006		33,799		47,310			(9,207)						
SPX/CS/210709/3185.04-3400.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	10,965	34,923,966	3185.04		1,299,172		1,021,039		1,452,852			(278,132)						
SPX/CS/210709/3185.04-3407.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	5,322	16,952,102	3185.04		650,961		511,600		728,948			(139,361)						
SPX/CS/210709/3185.04-3423.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	17,265	54,989,747	3185.04		2,243,582		1,763,266		2,516,830			(480,316)						
SPX/CS/210709/3185.04-3495.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/10/2020	07/09/2021	5,898	18,784,917	3185.04		950,517		747,026		1,082,711			(203,491)						
SPX/CS/210709/3360.47-3665.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	07/09/2021	572	1,922,283	3360.47		87,464		74,625		84,530			(12,839)						
SPX/CS/210709/3360.47-3697.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	07/09/2021	200	671,049	3360.47		32,747		27,940		31,803			(4,807)						
SPX/CS/210709/3360.47-3763.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	07/09/2021	1,377	4,627,674	3360.47		253,597		216,371		246,649			(37,225)						
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			186,484		747,589			(171,209)						
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			82,620		349,629			(75,853)						
SPX/CS/210723/3215.63-3351.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	444	1,427,757	3215.63		35,123		28,989		37,331			(6,134)						
SPX/CS/210723/3215.63-3362.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	617	1,983,878	3215.63		52,374		43,227		55,944			(9,147)						
SPX/CS/210723/3215.63-3408.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	417	1,339,411	3215.63		45,004		37,144		48,768			(7,860)						
SPX/CS/210723/3215.63-3456.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	16,843	54,159,251	3215.63		2,193,450		1,810,368		2,414,579			(383,081)						

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SPX/CS/210723/3215.63-3464.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	3,547	11,407,267	3215.63		474,542		391,664		523,660			(82,878)						
SPX/CS/210723/3215.63-3529.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/23/2021	7,027	22,597,478	3215.63		1,132,134		934,409		1,264,515			(197,725)						
SPX/CS/210723/3443.62-3856.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	07/23/2021	995	3,428,007	3443.62		190,254		170,996		154,509			(19,259)						
SPX/CS/210810/3360.47-3587.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	8,540	28,697,982	3360.47		1,033,127		894,607		1,000,756			(138,520)						
SPX/CS/210810/3360.47-3595.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	4,535	15,241,169	3360.47		566,971		490,953		548,300			(76,019)						
SPX/CS/210810/3360.47-3612.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	12,556	42,195,362	3360.47		1,654,058		1,432,285		1,606,609			(221,773)						
SPX/CS/210810/3360.47-3621.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	3,865	12,989,801	3360.47		524,788		454,425		508,345			(70,363)						
SPX/CS/210810/3360.47-3663.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	483	1,624,100	3360.47		73,897		63,989		71,625			(9,908)						
SPX/CS/210810/3360.47-3688.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	4,759	15,990,874	3360.47		769,161		666,033		748,188			(103,128)						
SPX/CS/210810/3360.47-3713.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	440	1,478,277	3360.47		74,949		64,900		72,965			(10,049)						
SPX/CS/210810/3360.47-3740.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	265	890,367	3360.47		47,457		41,094		46,196			(6,363)						
SPX/CS/210810/3360.47-3814.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/10/2020	08/10/2021	2,617	8,793,017	3360.47		522,305		452,275		509,927			(70,030)						
SPX/CS/210825/3443.62-3684.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	08/25/2021	2,667	9,184,699	3443.62		346,263		314,345		292,241			(31,918)						
SPX/CS/210825/3443.62-3753.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	08/25/2021	9,973	34,342,084	3443.62		1,576,302		1,431,000		1,319,636			(145,302)						
SPX/CS/210825/3443.62-3856.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	08/25/2020	08/25/2021	1,644	5,661,782	3443.62		317,060		287,834		260,082			(29,226)						
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		53,092		172,134			(40,344)						
SPX/CS/210924/3298.46-3504.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	3,924	12,941,737	3298.46		436,137		434,908		450,211			(1,229)						
SPX/CS/210924/3298.46-3521.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	7,321	24,146,850	3298.46		866,872		864,430		899,143			(2,442)						
SPX/CS/210924/3298.46-3529.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	3,842	12,673,298	3298.46		471,447		470,119		487,195			(1,328)						

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SPX/CS/210924/3298.46-3595.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	4,339	14,311,511	3298.46		655,467		653,621		682,488								(1,846)	
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		301,820		224,894		543,387									(76,926)
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		246,760		183,867		467,550									(62,893)
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		152,463		113,604		314,064									(38,859)
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		375,339		279,675		878,913									(95,665)
SPX/CS/220408/2789.82-3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/08/2022	1,209	3,373,922	2789.82		271,601		208,164		410,124									(63,437)
SPX/CS/220408/2789.82-3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/09/2020	04/08/2022	1,033	2,861,940	2789.82		273,208		209,396		437,131									(63,812)
SPX/CS/220510/2929.80-3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/08/2020	05/10/2022	1,263	3,701,231	2929.80		263,898		213,176		356,020									(50,721)
SPX/CS/220510/2929.80-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/08/2020	05/10/2022	1,303	3,816,468	2929.80		308,752		249,410		428,072									(59,342)
SPX/CS/220624/3083.76-3561.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	06/25/2020	06/24/2022	1,381	4,257,847	3083.76		304,436		265,690		368,824									(38,746)
SPX/CS/220725/3215.63-3714.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	1,575	5,064,946	3215.63		356,572		325,739		392,852									(30,833)
SPX/CS/220725/3215.63-3810.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	1,248	4,013,016	3215.63		316,627		289,248		354,190									(27,379)
SPX/CS/220725/3215.63-3987.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	07/24/2020	07/25/2022	377	1,212,855	3215.63		109,763		100,272		125,548									(9,491)
SPX/CS/220923/3298.46-3743.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	536	1,767,679	3298.46		110,126		109,972		112,431									(154)
SPX/CS/220923/3298.46-3809.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	755	2,491,719	3298.46		171,679		171,439		176,061									(240)
SPX/CS/220923/3298.46-3842.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	798	2,633,796	3298.46		189,633		189,368		194,427									(266)
SPX/CS/220923/3298.46-3909.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	1,042	3,435,592	3298.46		266,602		266,229		274,146									(373)
SPX/CS/220923/3298.46-4025.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	247	813,805	3298.46		70,069		69,970		72,285									(98)
SPX/CS/220923/3298.46-4245.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/23/2022	380	1,252,605	3298.46		122,004		121,833		126,738									(171)

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SPX_INDU_NDX/ARBCS/201 023/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	1,593,452	1,593,452	5.25%	43,979			2,857		83,643			(33,419)						
SPX_INDU_NDX/ARBCS/201 023/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	10/25/2019	10/23/2020	2,729,827	2,729,827	7.75%	94,725			6,154		211,390			(71,980)						
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-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			16,025		37,178			(28,105)						
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-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			59,442		143,424			(104,252)						
SPX_INDU_NDX/ARBCS/210 225/25/0.00%-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			18,640		58,864			(27,381)						
SPX_INDU_NDX/ARBCS/210 225/25/0.00%-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			106,492		354,223			(156,433)						
SPX_INDU_NDX/ARBCS/210 310/10/0.00%-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			77,463		287,355			(95,861)						
SPX_INDU_NDX/ARBCS/210 423/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	04/24/2020	04/23/2021	1,786,537	1,786,537	7.75%	76,464			43,724		114,503			(32,739)						
SPX_INDU_NDX/ARBCS/210 525/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	05/22/2020	05/25/2021	1,664,722	1,664,722	7.75%	69,752			45,787		89,125			(23,965)						
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	901,707	901,707	5.25%	26,240			26,166		20,618			(74)						
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-7.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	1,409,757	1,409,757	7.00%	51,033			50,889		41,891			(144)						
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	09/25/2020	09/24/2021	1,040,044	1,040,044	7.75%	40,562			40,447		33,851			(114)						
SPX/PS/210325/2510.00-2720.00	General Business		Equity	MorganStanley	06/10/2020	03/25/2021	24,000	60,240,000	2510.00	922,188			667,609		667,609									
SPX/PS/210409/2805.00-3035.00	General Business		Equity	MorganStanley	06/10/2020	04/09/2021	21,500	60,307,500	2805.00	1,502,057			1,112,026		1,112,026									
SPX US 12/18/20 C3250 Index	General Business		Equity	Exchange	09/21/2020	12/18/2020	(650)	2,112,500	3250	(10,595,000)			(14,548,672)		(14,548,672)									
SPX US 12/18/20 C3350 Index	General Business		Equity	Exchange	09/30/2020	12/18/2020	1,566	5,246,100	3350	(2,565,300)			25,467,825		25,467,825									
SPX US 12/18/20 C3400 Index	General Business		Equity	Exchange	10/07/2020	12/18/2020	(680)	2,312,000	3400	8,056,000			(8,986,001)		(8,986,001)									
SPX US 12/18/20 C3600 Index	General Business		Equity	Exchange	10/12/2020	12/18/2020	2,000	7,200,000	3600	(14,553,000)			9,878,235		9,878,235									
SPX US 12/18/20 C3800 Index	General Business		Equity	Exchange	09/29/2020	12/18/2020	(1,700)	6,460,000	3800	(296,000)			(2,693,840)		(2,693,840)									
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										75,889,942	134,083,457		123,415,330	XXX	312,132,264			(100,237,324)			XXX	XXX		
SPX US 12/18/20 P2700 Index	General Business		Equity	Exchange	10/12/2020	12/18/2020	(600)	1,620,000	2700	(720,000)			(1,665,241)		(1,665,241)									
SPX US 12/18/20 P2900 Index	General Business		Equity	Exchange	10/05/2020	12/18/2020	(1,500)	4,350,000	2900	(904,800)			(7,846,521)		(7,846,521)									
SPX US 12/18/20 P3250 Index	General Business		Equity	Exchange	10/12/2020	12/18/2020	650	2,112,500	3250	3,674,400			8,809,870		8,809,870									

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STATEMENT AS OF SEPTEMBER 30, 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 US 12/18/20 P3350 Index	General Business		Equity	Exchange	09/30/2020	12/18/2020	434	1,453,900	3350		2,374,650		7,476,350		7,476,350											
SPX US 12/18/20 P3400 Index	General Business		Equity	Exchange	10/08/2020	12/18/2020	680	2,312,000	3400		8,029,800		13,176,967		13,176,967											
0169999999	Subtotal - Purchased Options - Hedging Other - Put Options													12,454,050	19,951,425	XXX	19,951,425					XXX	XXX			
0219999999	Subtotal - Purchased Options - Hedging Other										75,889,942	146,537,507		143,366,755	XXX	332,083,689			(100,237,324)				XXX	XXX		
0289999999	Subtotal - Purchased Options - Replications														XXX								XXX	XXX		
0359999999	Subtotal - Purchased Options - Income Generation														XXX								XXX	XXX		
0429999999	Subtotal - Purchased Options - Other														XXX								XXX	XXX		
0439999999	Total Purchased Options - Call Options and Warrants										75,889,942	134,083,457		123,415,330	XXX	312,132,264			(100,237,324)				XXX	XXX		
0449999999	Total Purchased Options - Put Options													12,454,050	19,951,425	XXX	19,951,425						XXX	XXX		
0459999999	Total Purchased Options - Caps														XXX								XXX	XXX		
0469999999	Total Purchased Options - Floors														XXX								XXX	XXX		
0479999999	Total Purchased Options - Collars														XXX								XXX	XXX		
0489999999	Total Purchased Options - Other														XXX								XXX	XXX		
0499999999	Total Purchased Options										75,889,942	146,537,507		143,366,755	XXX	332,083,689			(100,237,324)				XXX	XXX		
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX	
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX	
0709999999	Subtotal - Written Options - Hedging Other														XXX									XXX	XXX	
0779999999	Subtotal - Written Options - Replications														XXX									XXX	XXX	
0849999999	Subtotal - Written Options - Income Generation														XXX									XXX	XXX	
0919999999	Subtotal - Written Options - Other														XXX									XXX	XXX	
0929999999	Total Written Options - Call Options and Warrants														XXX									XXX	XXX	
0939999999	Total Written Options - Put Options														XXX									XXX	XXX	
0949999999	Total Written Options - Caps														XXX									XXX	XXX	
0959999999	Total Written Options - Floors														XXX									XXX	XXX	
0969999999	Total Written Options - Collars														XXX									XXX	XXX	
0979999999	Total Written Options - Other														XXX									XXX	XXX	
0989999999	Total Written Options														XXX									XXX	XXX	
1049999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX	
1109999999	Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX									XXX	XXX	
USD/IRS/200701-250324/1.86%/L+1.57271	General Business		Interest Rate	Exchange	06/29/2020	03/24/2025	115,000,000	115,000,000	1.57271%				(139,657)		(139,657)								1,216,788			
1119999999	Subtotal - Swaps - Hedging Other - Interest Rate														(139,657)	XXX	(139,657)							1,216,788	XXX	XXX
SRENX USD CDS/250620/1%	General Business		Credit	JPMorgan Chase Bank, National Asc	7H6GLXDRUGOFU57PNE97	04/06/2020	06/20/2025	60,000,000	60,000,000	1%			(30,000)		(1,623,495)											
1129999999	Subtotal - Swaps - Hedging Other - Credit Default														(30,000)		(1,623,495)	XXX	(1,623,495)					XXX	XXX	
Euro forwards	FX Bonds	Annual Sch D part 1	Currency	Barclays Bank PLC (London)	KB1H1DSPPFMVJCFXT09	06/29/2020	01/15/2021	1	12,039,151				41,467		41,467								32,592			
1139999999	Subtotal - Swaps - Hedging Other - Foreign Exchange														41,467	XXX	41,467							32,592	XXX	XXX
1169999999	Subtotal - Swaps - Hedging Other													(30,000)		(1,721,685)	XXX	(1,721,685)						1,249,380	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														(139,657)	XXX	(139,657)							1,216,788	XXX	XXX
1369999999	Total Swaps - Credit Default														(30,000)		(1,623,495)	XXX	(1,623,495)						XXX	XXX
1379999999	Total Swaps - Foreign Exchange														41,467	XXX	41,467							32,592	XXX	XXX
1389999999	Total Swaps - Total Return														41,467	XXX	41,467							32,592	XXX	XXX

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STATEMENT AS OF SEPTEMBER 30, 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)														
1399999999. Total Swaps - Other													XXX																							
1409999999. Total Swaps											(30,000)			(1,721,685)	XXX	(1,721,685)			41,467								1,249,380	XXX	XXX							
T 2 02/15/50			Interest	Mizuho	549300HS3WTR56D88H32	08/03/2020	11/03/2020	90,000,000	90,000,000				(5,225,447)		(5,225,447)						137,155															
1439999999. Subtotal - Forwards - Hedging Other														(5,225,447)	XXX	(5,225,447)											137,155	XXX	XXX							
1479999999. Subtotal - Forwards														(5,225,447)	XXX	(5,225,447)												137,155	XXX	XXX						
1509999999. Subtotal - SSAP No. 108 Adjustments															XXX																					
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															XXX																					
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108															XXX																					
1709999999. Subtotal - Hedging Other											75,889,942	146,507,507		136,419,623	XXX	325,136,557		41,467	(100,237,324)		1,386,535	XXX	XXX	XXX												
1719999999. Subtotal - Replication															XXX																					
1729999999. Subtotal - Income Generation															XXX																					
1739999999. Subtotal - Other															XXX																					
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives															XXX																					
1759999999 - Totals											75,889,942	146,507,507		136,419,623	XXX	325,136,557		41,467	(100,237,324)		1,386,535	XXX	XXX	XXX												

(a) 

Code	Description of Hedged Risk(s)

(b) 

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

**SCHEDULE DB - PART 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		
HI20 Index	32	37,464,000	DEC 20 HKFE HS INDEX	General Business	N/A	Equity/Index	12/30/2020	HKG	09/24/2020	23,288.4700	23,415.0000	25,805	25,805	25,805					498,477	XXX	XXX		
1539999999. Subtotal - Long Futures - Hedging Other													25,805	25,805	25,805						498,477	XXX	XXX
1579999999. Subtotal - Long Futures													25,805	25,805	25,805						498,477	XXX	XXX
ES20 Index	(635)	106,426,000	DEC 20 EMINI S&P500	General Business	N/A	Equity/Index	12/18/2020	CTN	09/16/2020	3,395.0000	3,352.0000	926,513	926,513	926,513					7,620,000	XXX	XXX		
1609999999. Subtotal - Short Futures - Hedging Other													926,513	926,513	926,513						7,620,000	XXX	XXX
1649999999. Subtotal - Short Futures													926,513	926,513	926,513						7,620,000	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													952,318	952,318	952,318						8,118,477	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													952,318	952,318	952,318						8,118,477	XXX	XXX

**NONE**

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

(a)	Code	Description of Hedged Risk(s)

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

STATEMENT AS OF SEPTEMBER 30, 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	5 Book/Adjusted Carrying Value			6 Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	30,021,289	(139,657)	30,021,289	30,021,289	(139,657)	30,021,289	9,335,265	9,335,265
Bank of America National Association-NY	Y	Y	20,070,000	7,173,524			20,098,648		28,648		
Barclays Bank PLC (London)	Y	Y	53,140,000	18,576,522			53,037,803			32,592	
BNP PARIBAS	Y	Y	6,580,000	3,108,380			5,951,752				
Citibank, National Association	Y	Y	9,424,455	2,602,980			9,430,055		5,600		
Credit Suisse	Y	Y	2,550,000	665,886			2,473,487				
Goldman Sachs International	Y	Y	15,090,000	5,484,648			15,345,605		255,605		
Morgan Stanley	Y	Y	22,370,000	15,471,898			22,395,631		25,631		
Scotia Bank	Y	Y	13,071,000	1,951,797			13,082,931		11,931		
SunTrust Bank	Y	Y	31,480,000	9,269,514			31,596,084		116,084		
Wells Fargo Bank, National Association	Y	Y	111,080,000	45,215,975			111,864,499		784,499		
Royal Bank of Canada	Y	Y	8,830,000	1,594,853			8,837,703		7,703		
Societe Generale	Y	Y	9,020,000	3,100,307			8,902,799				
Mizuho	Y	Y			(5,225,447)			(5,225,447)		137,155	
UBS	Y	Y	30,000	122,967		92,967	39,188		9,188		
JPMorgan Chase Bank, National Asc	Y	Y			(1,623,495)			(1,623,495)			
0299999999. Total NAIC 1 Designation			302,735,455	114,339,251	(6,848,942)	92,967	303,056,185	(6,848,942)	1,244,889	169,747	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			302,735,455	144,360,540	(6,988,599)	30,114,256	333,077,474	(6,988,599)	31,266,178	9,505,012	9,335,265
1. Offset per SSAP No. 64				(1,610,663)							
2. Net after right of offset per SSAP No. 64				145,971,203	(8,599,262)						

STATEMENT AS OF SEPTEMBER 30, 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)
Mizuho .....	Cash .....	549300HS3WTR8D88H32 .....		4,180,000				IV
JPMorgan Chase Bank, National Asc .....	Cash .....	7H6GLXDRUGGFU579NE97 .....		1,830,000				IV
0199999999 - Total				6,010,000			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 .....	B4TYDEB6GMZ0031MB27 .....		20,070,000		XXX		IV
Barclays Bank PLC (London) .....	Cash .....	G56SEF7VJP5170UK5573 .....		53,140,000		XXX		IV
BNP PARIBAS .....	Cash .....	213800RK6FY7V2DCCW37 .....		6,580,000		XXX		IV
Citibank, National Association .....	Cash .....	E570DZVZ7FF32TWIEFA76 .....		9,424,455		XXX		IV
Credit Suisse .....	Cash .....	E58DKGJYJYLNB8C3868 .....		2,550,000		XXX		IV
Goldman Sachs International .....	Cash .....	784F5XWPLTWKBV3E584 .....		15,090,000		XXX		IV
MorganStanley .....	Cash .....	87GQIVDQLFKA7QJXC56 .....		22,370,000		XXX		IV
Scotia Bank .....	Cash .....	L319ZG2KFGXZ61BMYR72 .....		13,071,000		XXX		IV
SunTrust Bank .....	Cash .....	IYDQJBGJWY9T8XKCSX06 .....		31,480,000		XXX		IV
Wells Fargo Bank, National Association .....	Cash .....	KB1H1DSPRFMYMCLFXT09 .....		111,080,000		XXX		IV
Royal Bank of Canada .....	Cash .....	ES71P3U3RH1GC71XBU11 .....		8,830,000		XXX		IV
Societe Generale .....	Cash .....	01KLU6X1B10WK7442C15 .....		9,020,000		XXX		IV
UBS .....	Cash .....	549300W01FUSNYH0FL22 .....		30,000		XXX		IV
0299999999 - Total				302,735,455		XXX	XXX	XXX

E09

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

**N O N E**

## SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
US Bank ..... Minneapolis, MN					3,282,774	1,706,083	2,146,335	.XXX.
JP Morgan ..... New York, NY					91,270,055	85,776,321	10,524,385	.XXX.
Wells Fargo ..... San Francisco, CA					(10,680,621)	(18,376,938)	(15,147,298)	.XXX.
Citibank ..... New York, NY					30,825,450	29,429,860	12,134,873	.XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			114,697,659	98,535,325	9,658,296	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			114,697,659	98,535,325	9,658,296	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			114,697,659	98,535,325	9,658,296	XXX

STATEMENT AS OF SEPTEMBER 30, 2020 OF THE Accordia Life and Annuity Company

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	0599999. Total - U.S. Government Bonds							
	1099999. Total - All Other Government Bonds							
	1799999. Total - U.S. States, Territories and Possessions Bonds							
	2499999. Total - U.S. Political Subdivisions Bonds							
	3199999. Total - U.S. Special Revenues Bonds							
	3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
	4899999. Total - Hybrid Securities							
	5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
	6099999. Subtotal - SVO Identified Funds							
	6599999. Subtotal - Unaffiliated Bank Loans							
	7699999. Total - Issuer Obligations							
	7799999. Total - Residential Mortgage-Backed Securities							
	7899999. Total - Commercial Mortgage-Backed Securities							
	7999999. Total - Other Loan-Backed and Structured Securities							
	8099999. Total - SVO Identified Funds							
	8199999. Total - Affiliated Bank Loans							
	8299999. Total - Unaffiliated Bank Loans							
	8399999. Total Bonds							
38141W-32-3	GOLDMAN SACHS FIN SQ TR OB-IN STIF FUND		09/30/2020	0.000		159,661,207		1,206,229
	8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO					159,661,207		1,206,229
97181C-40-7	WILMINGTON PRIME MONEY MARKET OPEN END F	SD	09/30/2020	0.000		1,400,000		
BRSQXS-YD-0	JPMORGAN CHASE & CO STIF FUND		09/30/2020	0.000		20,510		
	8699999. Subtotal - All Other Money Market Mutual Funds					1,420,510		
	Wells Fargo WELLS FARGO CD	SD	08/10/2020	0.000	11/10/2020	559,498		(4)
	8799999. Subtotal - Other Cash Equivalents					559,498		(4)
	8899999 - Total Cash Equivalents					161,641,215		1,206,225

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