

QUARTERLY STATEMENT

OF THE

Commonwealth Annuity and Life Insurance Company

TO THE

Insurance Department

OF THE

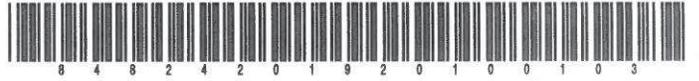
STATE OF

**FOR THE QUARTER ENDED
SEPTEMBER 30, 2019**

LIFE AND ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2019



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2019
OF THE CONDITION AND AFFAIRS OF THE

Commonwealth Annuity and Life Insurance Company

NAIC Group Code 3891 3891 NAIC Company Code 84824 Employer's ID Number 04-6145677
(Current) (Prior)

Organized under the Laws of Massachusetts, State of Domicile or Port of Entry MA

Country of Domicile United States of America

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

Incorporated/Organized 12/30/2002 Commenced Business 01/31/1967

Statutory Home Office 20 Guest Street Brighton, MA, US 02135
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 20 Guest Street
(Street and Number)
Brighton, MA, US 02135 508-460-2400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 20 Guest Street Brighton, MA, US 02135
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 20 Guest Street
(Street and Number)
Brighton, MA, US 02135 508-460-2400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address http://www.commonwealthannuity.com

Statutory Statement Contact Andrew Chilson Morse 508-460-2468
(Name) (Area Code) (Telephone Number)
Andrew.Morse@gafg.com 508-460-2401
(E-mail Address) (FAX Number)

OFFICERS

President Robert Michael Arena Jr. Chief Financial Officer David Allen Jacoby
SVP, Associate General Counsel and Secretary Virginia Hope Johnson SVP and Appointed Actuary Robert James Egan

OTHER

<u>Samuel Ramos, Chief Legal Officer and General Counsel</u>	<u>John Nicholas Giamalis, SVP and Treasurer</u>	<u>Jane Spanier Grosso, SVP and Controller</u>
<u>Gilles Maurice Dellaert, Chief Investment Officer</u>	<u>Hanben Kim Lee, Executive Vice President</u>	<u>Jonathan Hecht, Managing Director</u>
<u>Brian Michael Hendry, Chief Audit Executive</u>	<u>Philip William Sherrill, Managing Director</u>	<u>Justin David MacNeil, Managing Director and Assistant Treasurer</u>
<u>Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.</u>	<u>Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.</u>	<u>Jason Michael Roach, Senior Vice President</u>
<u>Daniel Patrick O'Shea, Chief Human Resources Officer</u>	<u>Natalie Rose Wagner, VP, SEC 38a-1 Chief Compliance Officer, Privacy Officer, Anti-Money Laundering Officer and Special Investigative Unit Officer</u>	<u>Dean Pentikis, Managing Director</u>
<u>Mark Francis Erickson, Senior Vice President</u>	<u>Maureen Helen Henderson, Senior Vice President</u>	<u>Lori Ann LaForge, Chief Marketing Officer</u>
<u>Susan Lorraine Fiengo, Senior Vice President</u>	<u>Sarah Anne Williams, Senior Vice President</u>	<u>April Elizabeth Galda, Managing Director</u>
<u>Eric David Todd, Managing Director</u>	<u>Kevin Michael Kimmerling, Senior Vice President, Associate General Counsel and Assistant Secretary</u>	<u>Andrew Mead Shainberg, Chief Compliance Officer</u>
<u>Lorenzo Fernando Manalac Lorilla, Managing Director</u>	<u>Jason Alexander Bickler, Managing Director</u>	<u>Anup Agarwal #, Deputy Chief Investment Officer</u>
<u>Ilya Grigoryevich Finkler #, Senior Vice President</u>	<u>Jason Kao #, Senior Vice President</u>	<u>Barrie Ribet Moskovich #, Managing Director</u>
<u>Manu Sareen #, Managing Director</u>	<u>Edward Clive Wilson #, Chief Risk Officer</u>	<u>Padma Elmgart #, Chief Technology Officer</u>

DIRECTORS OR TRUSTEES

Hanben Kim Lee Robert Michael Arena Jr. Gilles Maurice Dellaert
David Paul Wilken Eric David Todd

State of Iowa County of Polk SS:

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

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

Subscribed and sworn to before me this 10th day of November, 2019
Cynthia S. Griglione

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



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	12,693,586,553		12,693,586,553	11,030,397,405
2. Stocks:				
2.1 Preferred stocks	23,264,224		23,264,224	12,131,400
2.2 Common stocks	2,796,242,001		2,796,242,001	2,376,765,787
3. Mortgage loans on real estate:				
3.1 First liens	1,396,723,896		1,396,723,896	1,448,163,807
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 (\$43,791,879), cash equivalents (\$394,850,581) and short-term investments (\$210,822,725)	649,465,185		649,465,185	1,022,116,744
6. Contract loans (including \$ premium notes)	275,256,911		275,256,911	284,892,734
7. Derivatives	117,835,015		117,835,015	57,469,993
8. Other invested assets	67,566,834		67,566,834	518,887,188
9. Receivables for securities	40,289,346		40,289,346	31,365,721
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	18,060,229,965		18,060,229,965	16,782,190,779
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	126,318,839		126,318,839	125,584,175
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	195,189		195,189	236,314
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,849,642		2,849,642	2,950,727
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	14,873,823		14,873,823	4,879,949
16.2 Funds held by or deposited with reinsured companies	93,812,308		93,812,308	63,771,786
16.3 Other amounts receivable under reinsurance contracts	186,004,638		186,004,638	173,550,638
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	16,233,378		16,233,378	
18.2 Net deferred tax asset	33,222,144		33,222,144	45,858,426
19. Guaranty funds receivable or on deposit	557,456		557,456	580,756
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				
25. Aggregate write-ins for other than invested assets	8,034,735	6,146,379	1,888,356	1,830,422
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,542,332,117	6,146,379	18,536,185,738	17,201,433,972
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,144,853,659		2,144,853,659	2,053,948,038
28. Total (Lines 26 and 27)	20,687,185,776	6,146,379	20,681,039,397	19,255,382,010
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Amounts recoverable from distribution channels	3,625,218	2,768,916	856,302	754,538
2502. Letter of credit fee receivable	3,400,634	3,377,463	23,171	
2503. Other assets	1,008,883		1,008,883	1,075,884
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,034,735	6,146,379	1,888,356	1,830,422

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,425,215,479 less \$ included in Line 6.3 (including \$ 29,041,506 Modco Reserve)	2,425,215,479	1,944,884,736
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	37,939	42,267
3. Liability for deposit-type contracts (including \$ Modco Reserve)	732,016,636	761,600,679
4. Contract claims:		
4.1 Life	7,620,274	7,494,835
4.2 Accident and health	31	38
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
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)	519,839	542,075
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	217,876	228,284
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 \$ 87,340,674 assumed and \$ 236,041,868 ceded	323,382,542	400,998,365
9.4 Interest Maintenance Reserve	94,405,826	82,334,510
10. Commissions to agents due or accrued-life and annuity contracts \$ 383,556 , accident and health \$ 2,115 and deposit-type contract funds \$	385,671	384,177
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	8,611,171	6,688,770
13. Transfers to Separate Accounts due or accrued (net) (including \$ (25,861,147) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(33,714,229)	(39,643,699)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,298,084	2,578,943
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		8,741,362
15.2 Net deferred tax liability		
16. Unearned investment income	179,101	191,414
17. Amounts withheld or retained by reporting entity as agent or trustee	295,016	548,157
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	18,622,308	14,517,493
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	58,082,840	52,671,333
24.02 Reinsurance in unauthorized and certified (\$) companies	2,224,925	1,437,954
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	11,642,759,694	10,828,635,135
24.04 Payable to parent, subsidiaries and affiliates	1,175,028	8,470,705
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	297,673,383	309,312,653
24.08 Derivatives	14,328,032	802,270
24.09 Payable for securities	36,669,980	2,332,500
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	13,562,787	17,637,351
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	15,646,570,233	14,413,432,307
27. From Separate Accounts Statement	2,144,853,659	2,053,948,038
28. Total liabilities (Lines 26 and 27)	17,791,423,892	16,467,380,345
29. Common capital stock	2,526,000	2,526,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	820,000,000	820,000,000
33. Gross paid in and contributed surplus	1,420,011,004	1,420,011,004
34. Aggregate write-ins for special surplus funds	44,999	44,999
35. Unassigned funds (surplus)	647,033,502	545,419,662
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)	2,887,089,505	2,785,475,665
38. Totals of Lines 29, 30 and 37	2,889,615,505	2,788,001,665
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	20,681,039,397	19,255,382,010
DETAILS OF WRITE-INS		
2501. Deposit contracts payable	20,554,804	21,715,801
2502. FwH payable - IMR	(34,708,642)	(22,013,189)
2503. Derivatives collateral	19,070,000	9,900,000
2598. Summary of remaining write-ins for Line 25 from overflow page	8,646,625	8,034,739
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,562,787	17,637,351
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. Annuity mortality fluctuation reserve	44,999	44,999
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)	44,999	44,999

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	714,183,650	1,325,953,814	1,372,615,538
2. Considerations for supplementary contracts with life contingencies	3,020,326	185,629	220,820
3. Net investment income	532,163,897	353,793,466	516,110,267
4. Amortization of Interest Maintenance Reserve (IMR)	6,544,473	7,581,229	9,694,570
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	121,265,348	379,443,538	399,696,977
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	29,513,010	32,436,885	42,412,305
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	44,607,902	6,199,120	19,556,416
9. Totals (Lines 1 to 8.3)	1,451,298,606	2,105,593,681	2,360,306,893
10. Death benefits	38,990,710	40,191,504	52,648,370
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	101,627,750	113,446,248	140,776,946
13. Disability benefits and benefits under accident and health contracts	1,056,614	1,109,047	1,478,408
14. Coupons, guaranteed annual pure endowments and similar benefits	32,542	32,977	41,451
15. Surrender benefits and withdrawals for life contracts	251,892,914	258,873,224	358,447,952
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(10,026,346)	207,094,111	202,333,254
18. Payments on supplementary contracts with life contingencies	16,570	1,805	9,873
19. Increase in aggregate reserves for life and accident and health contracts	480,326,414	782,723,339	734,636,721
20. Totals (Lines 10 to 19)	863,917,168	1,403,472,255	1,490,372,975
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,556,769	4,280,505	5,536,106
22. Commissions and expense allowances on reinsurance assumed	131,389,967	410,063,667	426,499,664
23. General insurance expenses and fraternal expenses	71,858,939	74,094,025	91,279,439
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,717,596	3,148,845	217,582
25. Increase in loading on deferred and uncollected premiums	(44,243)	(46,639)	(87,169)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(44,175,325)	(47,327,019)	(63,345,919)
27. Aggregate write-ins for deductions	362,169,201	158,378,053	438,126,229
28. Totals (Lines 20 to 27)	1,392,390,072	2,006,063,692	2,388,598,907
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	58,908,534	99,529,989	(28,292,014)
30. Dividends to policyholders and refunds to members	975,235	972,297	1,308,455
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	57,933,299	98,557,692	(29,600,469)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,319,915	(8,979,525)	40,965,118
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)	54,613,384	107,537,217	(70,565,587)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,336,195 (excluding taxes of \$ 4,369,149 transferred to the IMR)	(22,908,906)	(62,308,301)	47,618,858
35. Net income (Line 33 plus Line 34)	31,704,478	45,228,916	(22,946,729)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	2,788,001,665	2,488,247,766	2,488,247,766
37. Net income (Line 35)	31,704,478	45,228,916	(22,946,729)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 13,429,701	65,147,553	32,956,557	94,010,220
39. Change in net unrealized foreign exchange capital gain (loss)		(4,611)	(4,611)
40. Change in net deferred income tax	793,418	(13,257,276)	(20,880,903)
41. Change in nonadmitted assets	(6,072,049)	(5,285,202)	9,097,149
42. Change in liability for reinsurance in unauthorized and certified companies	(786,971)	(365,423)	(1,081,824)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(5,411,506)	(8,105,382)	(12,954,053)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	1,006,062	(868,005)	(733,989)
47. Other changes in surplus in Separate Accounts Statement	(1,006,062)	868,005	733,989
48. Change in surplus notes			200,000,000
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			130,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance	(6,854,705)	(8,829,759)	(11,265,350)
52. Dividends to stockholders		(50,000,000)	(50,000,000)
53. Aggregate write-ins for gains and losses in surplus	23,093,622	(14,850,000)	(14,220,000)
54. Net change in capital and surplus for the year (Lines 37 through 53)	101,613,840	(22,512,180)	299,753,899
55. Capital and surplus, as of statement date (Lines 36 + 54)	2,889,615,505	2,465,735,586	2,788,001,665
DETAILS OF WRITE-INS			
08.301. Mortality fees	28,817,359	27,022,950	36,684,424
08.302. Net assumed adjustment to IMR	(2,179,467)	(35,732,622)	(36,664,410)
08.303. Service Fee Revenue	6,929,274	8,725,486	9,668,479
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	11,040,736	6,183,306	9,867,923
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	44,607,902	6,199,120	19,556,416
2701. Ceded funds withheld net investment income	396,679,424	233,754,553	366,838,415
2702. FWH ceded realized losses	(55,307,629)	(89,182,955)	46,800,560
2703. Net change in deposit liabilities	41,187,881	41,647,118	55,096,867
2798. Summary of remaining write-ins for Line 27 from overflow page	(20,390,475)	(27,840,663)	(30,609,613)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	362,169,201	158,378,053	438,126,229
5301. Prior year audit adjustment-investment in subsidiary	23,093,622		
5302. Prior year audit adjustment-reserve for indemnity guarantee		(14,850,000)	(14,220,000)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	23,093,622	(14,850,000)	(14,220,000)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	705,862,236	1,569,229,493	1,618,113,085
2. Net investment income	522,422,262	281,522,787	438,535,102
3. Miscellaneous income	171,281,024	131,904,781	173,055,343
4. Total (Lines 1 to 3)	1,399,565,522	1,982,657,061	2,229,703,530
5. Benefit and loss related payments	1,522,854,121	1,058,642,600	1,653,640,956
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(20,064,273)	(11,559,531)	(4,334,070)
7. Commissions, expenses paid and aggregate write-ins for deductions	93,338,200	139,266,678	129,565,371
8. Dividends paid to policyholders	997,471	998,429	1,340,521
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	34,999,999	(28,059,710)	1,591,514
10. Total (Lines 5 through 9)	1,632,125,518	1,159,288,466	1,781,804,292
11. Net cash from operations (Line 4 minus Line 10)	(232,559,996)	823,368,595	447,899,238
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,139,217,546	4,632,558,294	5,221,205,762
12.2 Stocks			
12.3 Mortgage loans	297,479,804	42,389,584	83,327,586
12.4 Real estate			
12.5 Other invested assets	232,033,657	143,752,621	372,202,804
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	(8,923,625)	(11,804,971)	(21,887,515)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,659,807,382	4,806,895,528	5,654,848,637
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,371,947,325	4,325,908,347	4,968,402,507
13.2 Stocks	2,949,960		30,000,000
13.3 Mortgage loans	246,875,929	386,058,595	404,210,252
13.4 Real estate			
13.5 Other invested assets	155,810,295	156,421,627	298,693,326
13.6 Miscellaneous applications	(34,337,480)	(9,191,764)	17,128,681
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,743,246,029	4,859,196,805	5,718,434,766
14. Net increase (or decrease) in contract loans and premium notes	(9,635,823)	(13,873,510)	(17,314,152)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(73,802,824)	(38,427,767)	(46,271,977)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			200,000,000
16.2 Capital and paid in surplus, less treasury stock			130,000,000
16.3 Borrowed funds	(40,857,639)	17,825,000	(42,978,056)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(29,584,043)	221,480,759	211,513,184
16.5 Dividends to stockholders		50,000,000	50,000,000
16.6 Other cash provided (applied)	4,152,943	(172,592,587)	(157,364,737)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(66,288,739)	16,713,172	291,170,391
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(372,651,559)	801,654,000	692,797,652
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	1,022,116,744	329,319,092	329,319,092
19.2 End of period (Line 18 plus Line 19.1)	649,465,185	1,130,973,092	1,022,116,744

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

20.0001. Non cash transfer of Other Invested Assets for Bonds	1,256,749,177		
20.0002. Assumption transfer of assets from Banner Life Insurance Company	107,174,508		
20.0003. Assumption transfer of assets from Mass Mutual	43,244,306		
20.0004. Non cash exchanges	329,672,052		
20.0005. Non cash transfer intercompany bonds	83,353,490		
20.0006. Assumption transfer of assets from Standard		(422,681,679)	422,681,679
20.0007. Assumption transfer of assets from Hartford Life Insurance		(7,909,309,615)	6,958,671,069
20.0008. Non cash transfer of Other Invested Assets for Bonds		91,050,737	91,050,737

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

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

20.0009. Transfer of Surplus Note	365,000,000		
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EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	34,593,293	38,152,084	50,957,152
3. Ordinary individual annuities	26,773,217	29,761,934	41,572,562
4. Credit life (group and individual)			
5. Group life insurance	119,236	113,264	142,368
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other	187,304	226,141	278,344
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	61,673,050	68,253,423	92,950,426
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	61,673,050	68,253,423	92,950,426
14. Deposit-type contracts	2,612,930	2,419,147	3,592,219
15. Total (Lines 13 and 14)	64,285,980	70,672,570	96,542,645
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

Commonwealth Annuity and Life Insurance Company ("Commonwealth Annuity" or "the Company") is a stock life insurance company organized under the laws of the Commonwealth of Massachusetts, and is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited ("GAFG") effective April 30, 2013. The Company insures and reinsures blocks of fixed and variable annuities, universal and variable universal life insurance, and traditional life insurance. The Company owns life insurance companies that insure and sell fixed and variable annuities and fixed universal and variable life insurance. Prior to September 1, 2006, Commonwealth Annuity was named AllAmerica Financial Life Insurance and Annuity Company ("AFLIAC").

The financial statements of Commonwealth Annuity are completed in accordance with those statutory accounting practices prescribed or permitted by the Commonwealth of Massachusetts. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") has been fully adopted as a component of prescribed or permitted practices by the Commonwealth of Massachusetts. The Commonwealth of Massachusetts has not issued any permitted practices to the Company.

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

	SSAP #	F/S Page	F/S Line #	09/30/2019	12/31/2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 31,704,478	\$ (22,946,729)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 31,704,478</u>	<u>\$ (22,946,729)</u>
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 2,889,615,505	\$ 2,788,001,665
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 2,889,615,505</u>	<u>\$ 2,788,001,665</u>

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at 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 income when received. Deposits on deposit-type contracts are entered directly as a liability when received. 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 R - *Life, Deposit-Type and Accident and Health Reinsurance*. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. 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:

- (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) The Company has one SVO designated security that is valued using a systematic value measurement method.
- (3) Common stocks are carried at fair value, except for controlled subsidiaries and affiliates which are carried on the equity basis.
- (4) Preferred stocks are stated at cost or amortized cost except those rated NAIC class 4 or lower quality, which are carried at the lower of cost or fair value.
- (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 No. 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.
- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Derivative instruments are accounted for at fair value. The changes in the fair market value of the derivative instruments are recorded as unrealized gains or unrealized losses until termination. Swap coupon payments are reflected in net income.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.
- (11) Claim reserves are established equal to 100% of the estimated benefit payable.

Notes to the Financial Statements

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

(12) The Company did not have a change in the capitalization policy or resultant predefined thresholds from the prior year.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

During the 2018 audit, corrections were made to 2018 balances and activity resulting in a \$23,093,623 increase in Investment in Subsidiaries. In accordance with SSAP No. 3 - *Accounting Changes and Corrections of Errors*, these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus for the year ended December 31, 2018.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

- The Company purchased a 100% interest of Accordia Life and Annuity Company ("Accordia") in 2013 and purchased a 95% interest of both Forethought Life Insurance Company ("FLIC") and Forethought National Life Insurance Company ("FNLIC") in 2014. In 2017, the Company became owner of the remaining 5% of FLIC and FNLIC, through a capital contribution.
- Both initial purchases were accounted for as statutory purchases.
- The cost of Accordia was \$12,600,000, resulting in \$2,000,000 of goodwill. The cost of FLIC and FNLIC was \$584,300,000, resulting in \$74,065,370 of goodwill.
- Goodwill amortization totaled \$5,704,903 and \$7,606,537 for the nine months and year ended September 30, 2019 and December 31, 2018, respectively.

(1)	(2)	(3)	(4)	(5)	(6)	(7)
Purchased Entity	Acquisition Date	Cost of Acquired Entity	Original Amount of Admitted Goodwill	Admitted Goodwill as of the Reporting Date	Amount of Goodwill Amortized During the Reporting Period	Admitted Goodwill as a % of SCA BACV, Gross of Admitted Goodwill
Accordia Life and Annuity Company	01/01/2013	\$ 12,600,000	\$ 2,000,000	\$ 800,000	\$ 150,000	0.130%
Forethought Life Insurance Company	01/01/2014	584,300,000	74,065,370	31,477,782	5,554,903	1.670

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

- The maximum and minimum lending rates for mortgage loans during 2019 were 6.75% and 3.92% respectively.
- Maximum percentage of any one loan to the value of security at the time of the loan, exclusive or guaranteed or purchase money mortgages was 79.70%.
- Taxes, assessments and any amounts advanced and not included in mortgage loan total - Not Applicable

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

	Residential			Commerical		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	\$	\$	\$ 58,433,744	\$	\$ 1,259,730,013	\$ 78,560,139	\$ 1,396,723,896
(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	\$	\$	\$ 58,474,436	\$	\$ 1,312,238,815	\$ 77,450,556	\$ 1,448,163,807
(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 - Not Applicable

(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 - Not Applicable

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

(9) Policy for recognizing interest income and impaired loans - Not Applicable

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 SSAP No. 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company did not recognize any OTTI charges on loan-backed securities for the nine months and year ended September 30, 2019 and December 31, 2018.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) - None

Notes to the Financial Statements

5. Investments (Continued)

- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - None
- (4) All impaired securities for which an other-than-temporary impairment has not been recognized in earnings as a realized loss

	Amount
a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ (10,631,983)
2. 12 months or longer	\$ (24,438,178)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 555,221,554
2. 12 months or longer	\$ 847,645,528

- (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

Repurchase agreements are accounted for in accordance with SSAP No. 103 – *Transfers and Servicing of Financial Assets and Extinguishment of Liabilities*. The transactions are accounted for as collateralized borrowings in which the underlying securities continue to be reported as investments by the Company and the proceeds from the sale are recorded as a liability. There were no repurchase agreements and/or Securities Lending Transactions for the company for the the nine months and year ended September 30, 2019 and December 31, 2018.

- (1) Policy for requiring collateral or security - Not Applicable
- (2) Carrying amount and classification of assets pledged as collateral and not reclassified and separately reported - Not Applicable
- (3) Collateral received - Not Applicable
- (4) Securities lending transactions administered by an affiliated agent - Not Applicable
- (5) Collateral reinvestment - Not Applicable
- (6) Collateral not permitted by contract or custom to sell or repledge - Not Applicable
- (7) Collateral for securities lending transactions that extend beyond one year from the reporting date - 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)	Current Year	
	(1)	(2)	(3)	(4)	(5)	(9)				(10)	(11)
	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%
b. Collateral held under security lending agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
c. Subject to repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
d. Subject to reverse repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
e. Subject to dollar repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
f. Subject to dollar reverse repurchase agreements	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
g. Placed under option contracts	280,000	.....	.....	.....	280,000	.....	280,000	.....	280,000	0.001	0.001
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
i. FHLB capital stock	13,509,600	.....	.....	.....	13,509,600	15,051,100	(1,541,500)	.....	13,509,600	0.066	0.066
j. On deposit with states	125,019,881	.....	.....	.....	125,019,881	125,797,081	(777,200)	.....	125,019,881	0.608	0.608
k. On deposit with other regulatory bodies	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
l. Pledged as collateral to FHLB (including assets backing funding agreements)	486,578,047	.....	.....	.....	486,578,047	483,540,987	3,037,060	.....	486,578,047	2.365	2.366
m. Pledged as collateral not captured in other categories	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
n. Other restricted assets	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
o. Total restricted assets	\$ 625,387,528	\$	\$	\$	\$ 625,387,528	\$ 624,389,168	\$ 998,360	\$	\$ 625,387,528	3.040%	3.041%

(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) - Not Applicable

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

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

	(1)	(2)	(3)	(4)
Collateral Assets - General Account	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
a. Cash, cash equivalents and short-term investments	\$ 19,350,000	\$ 19,350,000	0.105%	0.105%
b. Schedule D, Part 1
c. Schedule D, Part 2, Section 1
d. Schedule D, Part 2, Section 2
e. Schedule B
f. Schedule A
g. Schedule BA, Part 1
h. Schedule DL, Part 1
i. Other
j. Total (sum of a to i)	\$ 19,350,000	\$ 19,350,000	0.105%	0.105%

Notes to the Financial Statements

5. Investments (Continued)

	(1)	(2)
	Amount	% of Liability to Total Liabilities
k. Recognized obligation to return collateral asset, General Account	\$ 19,350,000	0.124%
M. Working Capital Finance Investments - Not Applicable		
N. Offsetting and Netting of Assets and Liabilities - Not Applicable		
O. Structured Notes - Not Applicable		
P. 5GI Securities		

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	09/30/2019	12/31/2018	09/30/2019	12/31/2018	09/30/2019	12/31/2018
(1) Bonds - amortized cost			\$	\$	\$	\$
(2) LB & SS - amortized cost		1		1,959,023		1,959,023
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)		1	\$	\$ 1,959,023	\$	\$ 1,959,023

Q. Short Sales - Not Applicable

R. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	36	
(2) Aggregate Amount of Investment Income	\$ 13,143,242	\$

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 had no investments in joint ventures, partnerships, or limited liability companies that exceeded 10% of total admitted assets for the nine months or year ended September 30, 2019 and December 31, 2018.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company did not have any impairment in joint ventures, partnerships, or limited liability companies for the nine months or year ended September 30, 2019 and December 31, 2018.

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus for the nine months or year ended September 30, 2019 and December 31, 2018, respectively.

8. Derivative Instruments

- A. The Company's derivative instruments are primarily used to hedge a wide range of risks including interest rate risk, equity market risk and foreign currency exchange rate risk. The Company receives collateral from its derivative counterparties to limit credit risk.
- B. The Company manages its equity market risk by entering into certain over-the-counter ("OTC") derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds. The total net carrying value of derivative assets, net of derivative liabilities, was an asset of \$103,506,983 and \$56,667,723 at September 30, 2019 and December 31, 2018, respectively.
- C. Under SSAP No. 86 - *Derivatives*, the Company has elected to account for its derivatives using the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains or losses are recorded upon the derivative contract expiry.
- D. Derivative Contracts with Financing Premiums - Not Applicable
- E. Net Gain or Loss Recognized - Not Applicable
- F. Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable
- G. Derivatives Accounted for as Cash Flow Hedges of a Forecasted Transaction - Not Applicable
- H. Premium Cost for Derivative Contracts - 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, and is a wholly-owned indirect subsidiary of GAFG, a Bermuda Company. As of December 29, 2017, the Company is a wholly-owned direct subsidiary of Global Atlantic (Fin) Company ("Finco"). Prior to that date, the Company was owned by Forethought Services, LLC, a 79% owner, and by Finco, a 21% owner.

The Company directly owns all of the outstanding shares of Accordia Life and Annuity Company ("Accordia"), an Iowa domiciled company, and First Allmerica Financial Life Insurance Company ("FAFLIC"), a Massachusetts domiciled company, and as of December 29, 2017, the Company owns 100% of Forethought Life Insurance Company ("FLIC"), an Indiana domiciled insurance company and Forethought National Life Insurance Company ("FNLIC"), a Texas domiciled insurance company. Prior to that date, the Company owned 95% of FLIC and FNLIC.

Notes to the Financial Statements

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

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

On December 30, 2005, The Hanover Group, Inc. ("THG") sold all of the outstanding shares of capital stock of Allmerica Financial Life Insurance and Annuity Company ("AFLIAC") to Goldman Sachs. The transaction also included the reinsurance, to the Company, of the variable business of FAFLIC through a 100% general account coinsurance agreement and a separate account modified coinsurance agreement. On January 2, 2009, the Company purchased all outstanding stock of First Allmerica Financial Life Insurance Company ("FAFLIC") from THG. FAFLIC became a wholly-owned subsidiary of the Company.

B. Detail of Transactions Greater than ½ of 1% of total admitted assets

During 2019, bonds and cash with an aggregate value of \$358,096,918 were transferred between the Company and Forethought. The sales consideration of securities between the Company and FLIC was at its fair value on the transaction date.

On June 7, 2019, the Company purchased \$125,515,955 of investment grade corporate bonds from Goldman Sachs & Co. LLC.

On May 31, 2019, with the approval of the Indiana Department of Insurance, a \$365,000,000 surplus note due 10/5/2021 that was issued by Forethought Life Insurance Company ("FLIC") was canceled. The note principal of \$365,000,000 was prepaid and accounted for as a capital contribution from the Company to FLIC, and accrued interest of \$3,954,167 was settled in cash.

On March 25, 2019, Commonwealth Annuity entered into an arms-length transaction with FLIC that involved the two parties terminating an existing participation agreement. As a result of the termination, FLIC purchased a 50% participation interest in the lending facility that was originated by FLIC to a third party, Deephaven Mortgage LLC, and subsequently sold to Commonwealth Annuity. FLIC paid \$92,052,062 in cash to Commonwealth Annuity in exchange for the 50% participation interest.

On January 1, 2019, the Company entered into a coinsurance agreement with RiverSource Life Insurance Company ("RiverSource") whereby it assumed \$1,654,394,646 of fixed annuities.

On December 26, 2018, the Company received a \$130,000,000 cash capital contribution from Finco.

On July 31, 2018, the Company sold Hopmeadow Holdings II, LP (a partnership which the Company purchased for \$150,000,000 on May 31) to FLIC. Cash and invested assets totaling \$151,417,280 were received in exchange for the sale, representing the initial value of the investment and earnings accrued from the date of the initial purchase through the date of the sale.

During 2018, bonds and cash with an aggregate value of \$371,198,105 were transferred between the Company and FLIC. The sales consideration of securities between CWA and FLIC was at its fair value on the transaction date.

Effective June 30, 2018, the Company retroceded \$6,273,719,039 of the same reserves to GA Re, an affiliated reinsurer, on a funds withheld modified coinsurance basis.

On June 4, 2018, the Company sold assets to Goldman Sachs & Co. LLC for \$234,244,743 in cash.

Effective June 1, 2018, the Company entered into a coinsurance agreement with Talcott Resolution Life Insurance Company ("TL") and Talcott Resolution Life and Annuity Insurance Company ("TLA"), whereby it assumed \$7,899,828,736 of fixed annuity and payout annuity reserves and retroceded \$855,796,308, to a non-affiliated reinsurer on a coinsurance basis.

C. Amount of Transactions & Effects of Change in Terms of Intercompany Arrangements - None

D. Amounts due to or from Related Parties

The Company reported \$1,175,028 and \$8,470,705 in a net payable to affiliates for the nine months and year ended September 30, 2019 and December 31, 2018, respectively.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). In connection with the Company's variable products, certain separate accounts invest in funds of the Goldman Sachs Variable Insurance Trust ("GSVIT") and Goldman Sachs Trust ("GST"). Management fees are paid directly to GSAM by GSVIT and GST and to GSAM for investment management by the Company. Certain distribution and administration fees are payable to the Company by Goldman Sachs Co. ("GSCO") and GSAM. This resulted in a payable to GSAM of \$5,808,526 and \$3,093,697 for the nine months and year ended September 30, 2019 and December 31, 2018, respectively.

E. Guarantees or Contingencies for Related Parties

On December 19, 2012, Commonwealth Annuity entered into an agreement to guarantee the performance of FAFLIC, related to the reinsurance of a block of fixed annuities.

F. Management, Service Contracts, Cost Sharing Arrangements

The Company has entered into administration, shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company had a \$6,983,554 and \$11,564,402 net payable and recorded expenses for these agreements of \$29,094,374 and \$38,767,435 for the nine months and year ended September 30, 2019 and December 31, 2018, respectively.

The Company has agreements with affiliated parties to receive certain fee income related to policyholder administration. The Company had a receivable of \$3,820,984 and \$3,736,935 and recorded income of \$17,287,953 and \$19,699,538 for the nine months and year ended September 30, 2019 and December 31, 2018, respectively related to these agreements.

G. Nature of Relationships that Could Affect Operations

The Company has entered into a Services and Expenses Agreement, as amended, with Global Atlantic Finance Company ("GAFC"), an affiliated entity, pursuant to which GAFC and other affiliates will provide certain services to the Company, including but not limited to seconding employees and providing management services, administrative support, and use of facilities.

H. Amount Deducted for Investment in Upstream Company - Not Applicable

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

Notes to the Financial Statements

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

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

(1) Description

The Company's subsidiary Accordia follows Iowa Administrative Code ("AIC") 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 reflects a departure from NAIC SAP. As a result, Accordia's net income from operations decreased by \$6,857,410 for the nine months ended September 30, 2019 and Accordia's statutory surplus decreased by \$207,600,292 as of September 30, 2019.

The Company's subsidiary FLIC, with the permission of the Commissioner of Insurance in the State of Indiana, uses the Plan Type A discount rate with a guaranteed duration of less than 5 years under Actuarial Guideline 33 ("AG33") on the entire in-force block of annuities with Guaranteed Minimum Withdrawal Benefits issued prior to October 1, 2013. As a result, FLIC's net income from operations increased by \$38,311,689 for the nine months ended September 30, 2019 and FLIC's statutory surplus increased by \$30,959,667 as of September 30, 2019.

(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*
Accordia Life and Annuity Company	\$ (6,857,410)	\$ 207,600,292	\$ 629,367,513	\$ 836,967,805
Forethought Life Insurance Company	\$ 38,311,689	\$ 30,959,667	\$ 1,866,542,335	\$ 1,835,582,668

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

(3) RBC Impact

Had Accordia not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event. Had FLIC not used this permitted practice, the NAIC SAP basis RBC levels would not have triggered a regulatory event.

O. SCA Loss Tracking - None

11. Debt

A. Debt, Including Capital Notes - Not Applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Boston. Through its membership, the Company intends to conduct 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 borrowing capacity as \$500,000,000. The Company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	\$	\$	\$
(b) Membership stock - Class B	3,119,700	3,119,700	
(c) Activity stock	9,520,000	9,520,000	
(d) Excess stock	869,900	869,900	
(e) Aggregate total (a+b+c+d)	\$ 13,509,600	\$ 13,509,600	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		
2. Prior Year-End			
(a) Member stock - Class A	\$	\$	\$
(b) Membership stock - Class B	4,832,400	4,832,400	
(c) Activity stock	9,520,000	9,520,000	
(d) Excess stock	698,700	698,700	
(e) Aggregate total (a+b+c+d)	\$ 15,051,100	\$ 15,051,100	\$
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		

Quarterly Statement as of September 30, 2019 of the Commonwealth Annuity and Life Insurance Company
Notes to the Financial Statements

11. Debt (Continued)

(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			(6) 3 to 5 Years
			(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	
1. Class A	\$	\$	\$	\$	\$	\$
2. Class B	\$ 3,119,700	\$ 3,119,700	\$	\$	\$	\$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1)	(2)	(3)
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current year total general and separate accounts (Lines 2+3)	\$ 560,458,453	\$ 486,578,047	\$ 238,000,000
2. Current year general account	\$ 560,458,453	\$ 486,578,047	\$ 238,000,000
3. Current year separate accounts	\$	\$	\$
4. Prior year total general and separate accounts	\$ 486,607,931	\$ 483,540,987	\$ 238,000,000

(b) Maximum amount pledged during reporting period

	(1)	(2)	(3)
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts (Lines 2+3)	\$ 607,532,407	\$ 552,283,502	\$ 238,000,000
2. Current year general account	\$ 607,532,407	\$ 552,283,502	\$ 238,000,000
3. Current year separate accounts	\$	\$	\$
4. Prior year total general and separate accounts	\$ 486,607,931	\$ 483,540,987	\$ 238,000,000

(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	238,000,000	238,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>	<u>\$</u>
2. Prior Year-end				
(a) Debt	\$	\$	\$	XXX
(b) Funding agreements	238,000,000	238,000,000		\$
(c) Other				XXX
(d) Aggregate total (a+b+c)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>	<u>\$</u>

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	\$	\$	\$
2. Funding agreements	238,000,000	238,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	<u>\$ 238,000,000</u>	<u>\$ 238,000,000</u>	<u>\$</u>

(c) FHLB - Prepayment obligations

	Does the Company Have Prepayment Obligations Under the Following Arrangements?
1. Debt	No
2. Funding agreements	Yes
3. Other	No

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

A. Defined Benefit Plan - Not Applicable

Notes to the Financial Statements

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

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

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. The Company makes standard matching contributions which vest 100% when made. In certain cases, the Company makes nonelective contributions which vest ratably over 5 years, calculated based upon years of service. The allocated expenses were \$659,955 and \$725,069 for the nine months and year ended September 30, 2019 and December 31, 2018, 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 10,000 shares authorized, 2,526 shares issued and outstanding, par value \$1,000 per share. There are no other classes of capital stock. All shares are Class A shares.
2. The Company has no preferred stock outstanding.
3. Massachusetts has enacted laws governing the payment of dividends and other distributions to stockholders by insurers. These laws affect the dividend paying ability of the Company. Pursuant to Massachusetts statutes, the maximum amount of dividends and other distributions that an insurer may pay in any twelve-month period, without prior approval of the MA DOI, is limited to the greater of the Company's statutory net gains from operations of the preceding December 31 or 10% of the statutory policyholder's surplus as of the preceding December 31. Dividends must be paid from unassigned funds.

4. Capital transaction

On December 26, 2018, the Company received a \$130,000,000 cash capital contribution from Finco.

On March 28, 2018, the Company distributed a \$50,000,000 ordinary cash dividend, to Finco.

5. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
6. The Company has no restrictions on the use of the Company's unassigned surplus and all unassigned surplus is held for the benefit of the shareholders.
7. The Company has no surplus advances.
8. Stock Held for Special Purposes
None of the Company's stock is held for special purposes.
9. There have been no changes in special surplus fund balances.
10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) are \$717,510,560 and \$652,363,007 at September 30, 2019 and December 31, 2018, respectively.

11. Company-Issued Surplus Debentures or Similar Obligations

Surplus Notes

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note	Interest and/or Principal Paid Current Year	Total Interest and/or Principal Paid	Unapproved Interest and/or Principal	Date of Maturity
12/14/2018	6.250%	\$ 820,000,000	\$	\$ 40,887,639	\$	\$	09/30/2048
1311999 - Total		<u>\$ 820,000,000</u>	<u>\$</u>	<u>\$ 40,887,639</u>	<u>\$</u>	<u>\$</u>	

On September 24, 2019, the Massachusetts Department of Insurance approved an interest payment of \$25,625,000, which was paid September 30, 2019.

On March 7, 2019, the Massachusetts Department of Insurance approved an interest payment of \$15,262,639, which was paid in April, 2019.

On December 14, 2018, with the approval of the Massachusetts Department of Insurance, the Company terminated the existing \$620,000,000 surplus note and settled accrued interest of \$7,328,056. At the same time, the Company issued a new surplus note to Finco, for \$820,000,000. The Company received a net \$200,000,000 in cash, related to note principal, from these transactions.

On August 14, 2018, the Massachusetts Department of Insurance approved an interest payment of \$17,825,000, which was paid on September 30, 2018.

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

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

The Company invests in certain joint ventures, limited liability companies ("LLC's") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount.

As of September 30, 2019, commitments to make additional investments to joint ventures, LLC's, and partnerships total \$8,934,767.

- (2) Nature and circumstances of guarantee - None

- (3) Aggregate compilation of guarantee obligations - None

B. Assessments

- (1) 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.

- (2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges - None

- (3) Guaranty fund liabilities and assets related to long-term care insolvencies - None

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 - Not Applicable

F. All Other Contingencies

The Company is involved from time to time in judicial, regulatory and arbitration proceedings concerning matters arising in connection with the conduct of its business. THG has agreed to indemnify the Company and Goldman Sachs with respect to certain of these matters as provided in the agreement through which the Company initially acquired business from THG. Management believes, based on currently available information, that the results of such proceedings, in the aggregate, will not have a material adverse effect on the Company's financial condition. Given the inherent difficulty of predicting the outcome of the Company's litigation and regulatory matters, particularly in cases or proceeding in which substantial or indeterminate damages or fines are sought, the Company cannot estimate losses, or ranges of losses, for cases or proceedings where there is only a reasonable possibility that a loss may be incurred. However, the Company believes that at the present time there are no pending or threatened lawsuits that are reasonably likely to have a material adverse effect on the Company's consolidated financial position.

In addition, the Company is involved, from time to time, in investigations and proceedings by governmental and self-regulatory agencies, which may include investigations into such matters as "market timing" in sub-accounts of variable annuity and life products, revenue sharing and other matters, claims payment practices, and unclaimed property escheatment practices. A number of companies have announced settlements of enforcement actions related to such matters with various regulatory agencies, including the SEC, which has included a range of monetary penalties and restitution. The Company is not currently involved in any such investigations or proceedings, though there can be no assurance that such investigations or proceedings may not arise in the future.

In connection with the process of converting over 500,000 in-force life insurance policies (representing policies for both FAFLIC and Accordia) from systems managed by Athene Holdings Limited to the platform of one of our third party service providers DXC, or the "Conversion," the Company, FAFLIC and Accordia expect to incur a variety of litigation-related costs. On June 28, 2018 a subsidiary of Athene and FAFLIC entered into a consent order with the New York State Department of Financial Services, or "NYSDFS," relating to the NYSDFS' market conduct examination findings that related primarily to disruptions in servicing caused by the Conversion. Pursuant to the consent order, Athene paid the NYSDFS a fine of \$15,000,000 and will also take corrective actions and provide remediation to policyholders impacted by the Conversion. The agreements between FAFLIC, the Company, and Athene provide indemnities to Athene, including for fines and penalties resulting from violations of law.

The Company had recorded an \$18,000,000 liability for indemnity guarantee related to these policies in March 2018, of which \$15,000,000 was paid in July 2018. The remaining \$3,000,000 liability for indemnity guarantee was written off by the Company and rebooked by Accordia during September 2018.

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

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$18,608,849 as of September 30, 2019. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining full collateral of \$19,070,000 from counterparties as of September 30, 2019. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

2. The Company's credit risk is the risk of nonperformance by the counterparties. The company limits this risk by utilizing counterparties that maintain a NAIC "1" designation. Additionally, all OTC derivatives the Company entered into are fully collateralized by cash. In the event of the nonperformance by the counterparties, the Company has the right to the collaterals pledged by counterparties.

The Company manages its equity market risk by entering into certain OTC derivatives, primarily equity options and swaps, as well as exchange-traded equity options and futures. The Company trades exchange-traded fixed income future contracts, OTC swaps and swaptions to protect against interest rate risk. FX forwards are purchased by the Company to reduce risk from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company holds.

3. The Company is exposed to credit related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high (NAIC -1) credit ratings.

Notes to the Financial Statements

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

4. As of September 30, 2019, the Company had cash on deposit as collateral at counterparties with a fair value of \$19,070,000 related to its options and swap agreements.

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

The Company generally does not sell and reacquire securities within 30 days of the sale date. There were no wash sale transactions with a NAIC designation of 3 or below during the nine months ended September 30, 2019.

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

- A. ASO Plans - Not Applicable
 B. ASC Plans - Not Applicable
 C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - Not Applicable

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

20. Fair Value Measurements

- A. Fair Value Measurement

As of September 30, 2019, the Company's assets and liabilities carried at fair value consist of separate account funds and derivative instruments.

- (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					
DERIVATIVES	\$ 20,229,778	\$ 97,605,237	\$	\$	\$ 117,835,015
SEPARATE ACCOUNTS	2,136,221,494	8,632,165			2,144,853,659
Total assets measured at fair value	<u>\$ 2,156,451,272</u>	<u>\$ 106,237,402</u>	<u>\$</u>	<u>\$</u>	<u>\$ 2,262,688,674</u>
b. Liabilities at fair value					
DERIVATIVE COLLATERAL	\$ 19,070,000	\$	\$	\$	\$ 19,070,000
DERIVATIVE LIABILITIES	13,536,592	791,440			14,328,032
Total liabilities measured at fair value	<u>\$ 32,606,592</u>	<u>\$ 791,440</u>	<u>\$</u>	<u>\$</u>	<u>\$ 33,398,032</u>

*Net asset balances after right of offset with counterparty are presented on page 2 as of September 30, 2019, per SSAP No.64 Offsetting and Netting of Assets and Liabilities.

- (2) Fair value measurements in Level 3 of the fair value hierarchy - Not Applicable

- (3) Transfers between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the current year.

- (4) Fair value inputs Level 2 and Level 3

Bonds

In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of September 30, 2019 and December 31, 2018 the Company did not have any 6 rated bonds.

Separate Account Assets

The estimated fair value of assets held in separate accounts is based on quoted market prices. Separate account assets representing contract holder funds are measured at fair value and reported as a summary total in the Statement of Assets, with an equivalent summary total reported for related liabilities. The market value adjusted annuity is comprised of bonds, in which the fair value is based on external vendor prices. Based on the level of observable activity, these bonds will be measured at either Level 1 or Level 2.

Derivatives

The Company enters into certain OTC derivatives; primarily equity put options and interest rate swaps, and exchange-traded equity and interest rate futures contracts with three-month termination periods. The Company transacts in these derivatives primarily to hedge risk on its life and annuity business. As described in Note 8, the variable annuity business has been 100% ceded via modified coinsurance or funds withheld coinsurance to affiliates since December 31, 2009 and the effect of the derivatives that hedge this business is passed to the reinsurer. The Company transacts in derivatives to manage the interest rate and credit risk related to the general account portfolio. In addition, the Company trades credit derivatives to hedge counterparty risk on reinsurance transactions.

OTC derivatives are valued using market transactions and other market evidence whenever possible, including market-based inputs to models, model calibration to market clearing transactions, broker or dealer quotations, or alternative pricing sources with reasonable levels of price transparency. Where models are used, the selection of a particular model to value an OTC derivative depends upon the contractual terms of, and specific risks inherent in, the instrument as well as the availability of pricing information in the market. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, credit curves, measures of volatility, prepayment rates and correlations of such inputs. For OTC derivatives that trade in liquid markets, such as generic forwards, swaps and options, model inputs can generally be verified and model selection does not involve significant management judgment. Such instruments are typically classified within Level 2 of the fair value hierarchy.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Overall, transfers into and/or out of Level 3 are attributable to a change in the observability of inputs. Assets and liabilities are transferred into Level 3 when a significant input cannot be corroborated with market observable data. This occurs when market activity decreases significantly and underlying inputs cannot be observed, current prices are not available, and/or when there are significant variances in quoted prices, thereby affecting transparency. Assets and liabilities are transferred out of Level 3 when circumstances change such that a significant input can be corroborated with market observable data. This may be due to a significant increase in market activity, a specific event, or one or more significant input(s) becoming observable. Transfers into and/or out of any level are assumed to occur at the beginning of the period.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures to report regarding fair value measurement. Application of fair value measurement is consistent with the disclosure in section 20.A.(4) above.

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	\$ 13,593,086,868	\$ 12,693,586,553	\$ 54,016,735	\$ 11,574,046,330	\$ 1,965,023,803	\$	\$
MORTGAGE LOANS	1,444,019,846	1,396,723,896	—	1,385,586,389	58,433,457		
OTHER INVESTED ASSETS	67,566,834	67,566,834	—	25,071,791	42,495,043		
PREFERRED STOCK	24,280,510	23,264,224	—	24,280,510	—		
COMMON STOCK	13,509,600	13,509,600	—	13,509,600	—		
INVESTMENT IN SUB	2,782,732,401	2,782,732,401	—	—	2,782,732,401		
SHORT TERM INVESTMENT	210,822,725	210,822,725	210,822,725	—	—		
CASH AND EQUIVALENTS	438,642,460	438,642,460	438,642,460	—	—		
DERIVATIVE ASSETS	117,835,015	117,835,015	20,229,778	97,605,237	—		
TOTAL ASSETS	18,692,496,259	17,744,683,708	732,454,898	13,111,356,657	4,848,684,704		
DERIVATIVE LIABILITIES	14,328,032	14,328,032	13,536,592	791,440	—		
TOTAL LIABILITIES	14,328,032	14,328,032	13,536,592	791,440	—		

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

21. Other Items

A. Unusual or Infrequent Items - Not Applicable

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Effective August 13, 2019, the Company entered into a coinsurance agreement with a third party whereby it assumes blocks of payout group annuity reserves regularly. The Company has assumed reserves totaling \$189,950,000 for the nine months ended September 30, 2019 as a result of this agreement.

On January 1, 2019, the Company entered into a coinsurance agreement with RiverSource Life Insurance Company ("RiverSource") whereby it assumed \$1,654,394,646 of fixed annuity deposits and subsequently retroceded \$1,463,177,632 of those deposits to an affiliated counter party.

Effective December 12, 2018, the Company entered into a coinsurance agreement with a third party whereby it assumes blocks of payout group annuity reserves regularly. The Company has assumed reserves totaling \$178,243,806 for the nine months ended September 30, 2019 and \$32,947,475 during 2018, as a result of this agreement.

Effective June 30, 2018, the Company retroceded \$6,273,719,039 of the same reserves to GA Re, an affiliated reinsurer, on a funds withheld modified coinsurance basis.

Effective June 1, 2018, the Company entered into a coinsurance agreement with TL and TLA, whereby it assumed \$7,899,828,736 of fixed annuity and payout annuity reserves and retroceded \$855,796,308, to a non-affiliated reinsurer on a funds withheld modified coinsurance basis.

Effective January 1, 2018, the Company entered into a coinsurance agreement with Standard Insurance Company whereby the Company assumed \$432,580,713 of fixed annuity reserves.

Assets values of \$119,801,881 and \$125,797,081 as of September 30, 2019, and December 31, 2018, were on deposit with government authorities or trustees as required by law.

The Company recognized an OTTI charge on invested assets of \$3,496,653 and \$2,226,622 for the nine months and year ended September 30, 2019 and December 31, 2018, respectively.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 30, 2019 or December 31, 2018.

E. State Transferable and Non-Transferable Tax Credits - Not Applicable

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 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.

Notes to the Financial Statements

21. Other Items (Continued)

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

The Company holds the following securities with subprime exposure as of September 30, 2019:

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	\$ 46,124,223	\$ 46,316,740	\$ 54,712,808	\$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	\$ 46,124,223	\$ 46,316,740	\$ 54,712,808	\$

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

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts

The Company owns a security with a book value of \$160,132,606 and \$171,321,533, as of September 30, 2019 and December 31, 2018, with cash flows based upon the ownership of life settlement assets and single premium immediate annuity assets. This position is held in the Company's investment portfolio and not for risk management of direct or assumed insurance risks. The total death benefit payout on the security would be approximately \$198,618,467 and \$226,626,691 as of September 30, 2019 and December 31, 2018.

22. Events Subsequent

Type I – Recognized Subsequent Events – Not applicable as of November 13, 2019.

Type II – Non-recognized Subsequent Events

Subsequent events have been considered through November 13, 2019 for the statutory statement due on November 15, 2019.

23. Reinsurance - No Significant Changes

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

25. Change in Incurred Losses and Loss Adjustment Expenses - Not Applicable

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies - Not Applicable

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 Liabilities by Withdrawal Characteristics

Withdrawal characteristics of annuity actuarial reserves and deposit-type contract funds and other liabilities without life or disability contingencies:

	General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
A. Subject to discretionary withdrawal					
(1) With market value adjustment	\$ 2,962,363,156	\$ 7,021,945	\$	\$ 2,969,385,101	20.066%
(2) At book value less current surrender charge of 5% or more	577,739,677			577,739,677	3.904
(3) At fair value			1,586,575,321	1,586,575,321	10.721
(4) Total with market value adjustment or at fair value	\$ 3,540,102,833	\$ 7,021,945	\$ 1,586,575,321	\$ 5,133,700,099	34.691%
(5) At book value without adjustment	5,304,354,638			5,304,354,638	35.844
B. Not subject to discretionary withdrawal	4,307,503,669		52,895,098	4,360,398,767	29.465
C. Total (gross: direct + assumed)	\$ 13,151,961,140	\$ 7,021,945	\$ 1,639,470,419	\$ 14,798,453,504	100.000%
D. Reinsurance ceded	10,410,416,822			10,410,416,822	
E. Total (net)* (c-d)	\$ 2,741,544,318	\$ 7,021,945	\$ 1,639,470,419	\$ 4,388,036,682	

Notes to the Financial Statements

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

*F. Reconciliation of total annuity reserves and deposit fund liabilities amounts disclosed

	<u>Amount</u>
Life & Accident & Health Annual Statement	
(1) Exhibit 5, annuities, total (net)	\$ 2,007,313,993
(2) Exhibit 5, supplementary contracts with life contingencies, total (net)	2,213,689
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	732,016,636
(4) Subtotal (general account statement)	<u>\$ 2,741,544,318</u>
Separate Accounts Annual Statement	
(5) Exhibit 3, Line 0299999, Column 2	\$ 1,646,492,364
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal	<u>\$ 1,646,492,364</u>
(12) Combined total	<u><u>\$ 4,388,036,682</u></u>

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

34. Separate Accounts - No Significant Changes

35. Loss/Claim Adjustment Expenses - Not Applicable

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
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes No
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 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
- 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
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.
- 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 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. 12/31/2014
- 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). 05/27/2016
- 6.4 By what department or departments?
Massachusetts Division of Insurance
- 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
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 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
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes No
- 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 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
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
Global Atlantic Investment Advisors, LLC	Indianapolis, Indiana	NO	NO	NO	YES
Global Atlantic Distributors, LLC	Simsbury, Connecticut	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto: _____
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ _____
13. Amount of real estate and mortgages held in short-term investments: \$ _____
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 10,302,929 | \$ 20,371,309 |
| 14.22 Preferred Stock | \$ _____ | \$ _____ |
| 14.23 Common Stock | \$ 2,361,714,687 | \$ 2,782,732,401 |
| 14.24 Short-Term Investments | \$ _____ | \$ _____ |
| 14.25 Mortgage Loans on Real Estate | \$ _____ | \$ _____ |
| 14.26 All Other | \$ 365,000,000 | \$ _____ |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 2,737,017,616 | \$ 2,803,103,710 |
| 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
 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
Bank of New York Mellon	One Wall Street, New York, NY 10286
US Bank N.A.	1025 Connecticut Avenue, NW, Suite 517, Washington, D.C. 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 Global Atlantic Investment Team	I.
Goldman Sachs Asset Management CLO, Corp.	A.
Guggenheim Partners Investment Management, LLC	U.
Hartford Investment Management Company	U.

- 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 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 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
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79 .....	.....	NO
106699	Hartford Investment Management Company	FE0BULMG7PY8B4MG7C65 .....	.....	NO

- 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 [] No [X]

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 [X] No []

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
 1.12 Residential Mortgages \$ 58,433,744
 1.13 Commercial Mortgages \$ 1,338,290,152
 1.14 Total Mortgages in Good Standing \$ 1,396,723,896
- 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) \$ 1,396,723,896
- 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 T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7
		2	3	4	5	6	
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	748,761	501,834	693	1,251,289	
2. Alaska	AK	L	31,476			31,476	
3. Arizona	AZ	L	471,191	678,374	996	1,150,561	122,808
4. Arkansas	AR	L	41,509			41,509	
5. California	CA	L	2,060,697	3,795,670	4,092	5,860,459	622,297
6. Colorado	CO	L	1,358,490	524,126	2,191	1,884,807	131,229
7. Connecticut	CT	L	937,509	823,206	1,448	1,762,163	213,498
8. Delaware	DE	L	155,584	75,442		231,026	
9. District of Columbia	DC	L	17,277		533	17,810	
10. Florida	FL	L	1,966,716	1,493,777	10,326	3,470,819	272,158
11. Georgia	GA	L	941,884	71,670	5,068	1,018,622	
12. Hawaii	HI	L	16,945	3,773		20,718	
13. Idaho	ID	L	39,915			39,915	
14. Illinois	IL	L	1,654,451	1,434,732	8,065	3,097,248	
15. Indiana	IN	L	275,846	273,682	7,052	556,579	
16. Iowa	IA	L	188,035	926,237	652	1,114,924	229,496
17. Kansas	KS	L	133,526	427,882	900	562,308	
18. Kentucky	KY	L	208,574	243,589		452,163	55,842
19. Louisiana	LA	L	465,455	28,953	2,179	496,587	
20. Maine	ME	L	249,415	96,483	4,620	350,518	
21. Maryland	MD	L	441,888	206,833	68	648,789	
22. Massachusetts	MA	L	1,836,504	1,346,002	2,781	3,185,287	
23. Michigan	MI	L	910,657	206,871	48,196	1,165,725	
24. Minnesota	MN	L	1,708,759	1,054,220	206	2,763,185	
25. Mississippi	MS	L	56,556			56,556	
26. Missouri	MO	L	393,775	865,533	1,084	1,260,392	83,025
27. Montana	MT	L	32,245	31,383		63,628	
28. Nebraska	NE	L	172,231	2,765,397		2,937,628	120,944
29. Nevada	NV	L	78,988	217,615	1,425	298,028	
30. New Hampshire	NH	L	578,198	86,186	3,643	668,027	10,225
31. New Jersey	NJ	L	952,621	436,487	9,339	1,398,447	159,370
32. New Mexico	NM	L	64,532	20,462		84,995	
33. New York	NY	N	2,401,790	411,041	9,626	2,822,457	
34. North Carolina	NC	L	829,893	699,091	2,600	1,531,584	223,246
35. North Dakota	ND	L	16,313			16,313	
36. Ohio	OH	L	774,283	650,496	217	1,424,996	
37. Oklahoma	OK	L	141,322	23,063	1,428	165,813	
38. Oregon	OR	L	425,910	333,053		758,963	
39. Pennsylvania	PA	L	2,521,917	2,495,923	5,979	5,023,819	189,839
40. Rhode Island	RI	L	252,785	30,717	1,041	284,542	
41. South Carolina	SC	L	287,387	256,661	2,748	546,797	
42. South Dakota	SD	L	17,866			17,866	
43. Tennessee	TN	L	441,857		205	442,062	
44. Texas	TX	L	1,905,785	1,619,409	4,573	3,529,767	
45. Utah	UT	L	87,625	15,626		103,251	
46. Vermont	VT	L	142,891	27,878		170,769	
47. Virginia	VA	L	659,598	520,114	3,381	1,183,093	
48. Washington	WA	L	271,599	327,832	7,405	606,835	
49. West Virginia	WV	L	28,654	3,455		32,109	
50. Wisconsin	WI	L	349,741	455,818	7,283	812,842	178,954
51. Wyoming	WY	L	12,715	234,938		247,653	
52. American Samoa	AS	N					
53. Guam	GU	N	2,787			2,787	
54. Puerto Rico	PR	N	1,154,968	26,398	26,712	1,208,078	
55. U.S. Virgin Islands	VI	L	63,657	5,286		68,943	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	3,059			3,059	
58. Aggregate Other Aliens	OT	XXX	70,980		1,385	72,365	
59. Subtotal	XXX		32,055,594	26,773,217	190,140	59,018,951	2,612,930
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		1,771,604			1,771,604	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		1,106,370			1,106,370	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		34,933,568	26,773,217	190,140	61,896,925	2,612,930
96. Plus Reinsurance Assumed	XXX		11,972,580	2,451,968,473		2,463,941,053	3,539,862
97. Totals (All Business)	XXX		46,906,147	2,478,741,690	190,140	2,525,837,977	6,152,792
98. Less Reinsurance Ceded	XXX		35,299,394	1,774,770,933	190,140	1,810,260,467	5,669,815
99. Totals (All Business) less Reinsurance Ceded	XXX		11,606,754	703,970,757		715,577,511	482,977
DETAILS OF WRITE-INS							
58001. ZZZ-Foreign Country not defined	XXX		70,980		1,385	72,365	
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		70,980		1,385	72,365	
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						

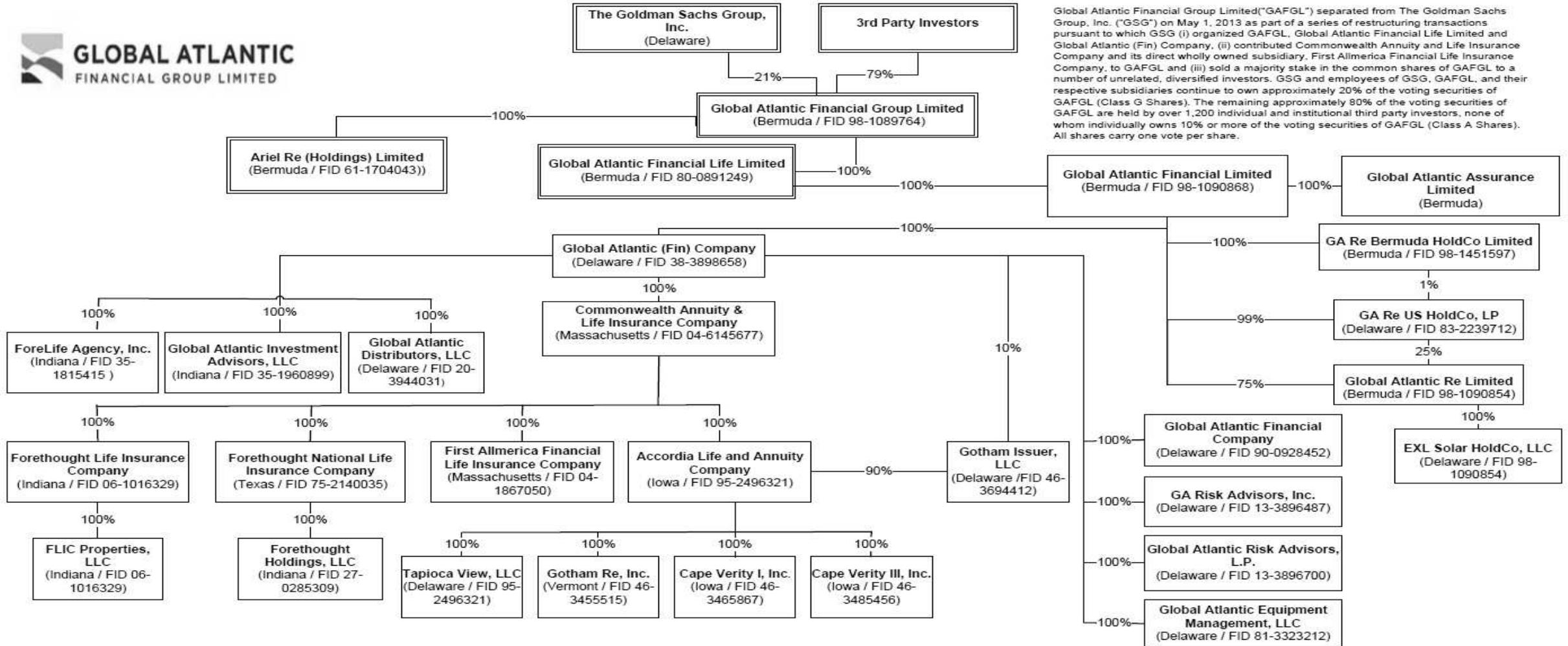
(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51
 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.....6

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



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

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance 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		
			13-3896487				GA Risk Advisors, Inc.	..DE	.....NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	..BMJ	.....NIA	The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	..BMJ	.....NIA	Third Party Investors	Ownership	79.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	..MA	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	..MA	.....RE	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	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	..DE	.....IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	..DE	.....IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	..VT	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	..DE	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	..IA	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	..IA	.....IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	..IN	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	..DE	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	..IN	.....IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	..IN	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	77127	75-2140035				Forethought National Life Insurance Company	..TX	.....IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			06-1016329				FLIC Properties, LLC	..IN	.....IA	Forethought Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			27-0285309				Forethought Holdings, LLC	..IN	.....IA	Forethought National Life Insurance 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)	*
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1452583				Global Atlantic Assurance Limited	BMJ	IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	BMJ	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

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.

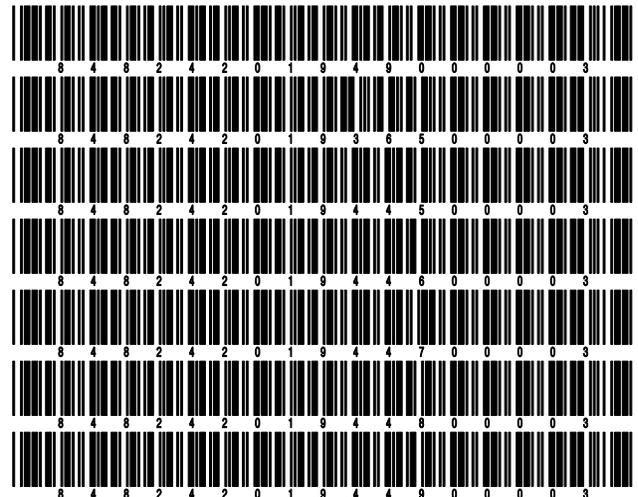
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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?	NO
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.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

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]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Modco SA expense allowance	5,355,145	7,568,327
2505. Guarantee liability	2,995,670	
2506. Miscellaneous liabilities	295,810	466,412
2597. Summary of remaining write-ins for Line 25 from overflow page	8,646,625	8,034,739

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Guaranteed Minimum Benefit Rider Fees	4,817,447		6,450,109
08.305. Assumed VA fees and Dividends Received Deduction	1,575,000	3,727,649	4,263,190
08.306. Other Income	4,648,289	2,455,657	(845,376)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	11,040,736	6,183,306	9,867,923

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Modified coinsurance reserve adjustment	(21,981,489)	(29,763,048)	(31,294,485)
2705. Ceded dividends received deduction	1,522,500	3,185,523	2,277,287
2706. Other expenses	68,514	(1,263,138)	(1,592,415)
2797. Summary of remaining write-ins for Line 27 from overflow page	(20,390,475)	(27,840,663)	(30,609,613)

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	1,448,163,807	173,862,397
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	239,220,734	1,358,564,507
2.2 Additional investment made after acquisition	7,655,195	
3. Capitalized deferred interest and other		
4. Accrual of discount	1,581,403	1,586,803
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	267,198	(45,242)
7. Deduct amounts received on disposals	297,479,804	83,327,586
8. Deduct amortization of premium and mortgage interest points and commitment fees	2,684,637	2,477,072
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)	1,396,723,895	1,448,163,807
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	1,396,723,895	1,448,163,807
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,396,723,895	1,448,163,807

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	518,887,188	54,744,781
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,591,040	653,044,345
2.2 Additional investment made after acquisition	99,614,788	10,648,981
3. Capitalized deferred interest and other		
4. Accrual of discount		17,578
5. Unrealized valuation increase (decrease)	1,102,030	(901,898)
6. Total gain (loss) on disposals		1,417,280
7. Deduct amounts received on disposals	552,131,559	197,857,257
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized	3,496,653	2,226,622
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	67,566,834	518,887,188
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	67,566,834	518,887,188

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	13,419,294,591	7,502,764,579
2. Cost of bonds and stocks acquired	5,560,090,817	11,460,080,847
3. Accrual of discount	69,093,971	103,158,208
4. Unrealized valuation increase (decrease)	56,567,401	99,885,754
5. Total gain (loss) on disposals	9,168,302	(19,328,330)
6. Deduct consideration for bonds and stocks disposed of	3,565,386,329	5,679,091,741
7. Deduct amortization of premium	48,879,216	50,009,967
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	13,143,242	1,835,241
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	15,513,092,779	13,419,294,591
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	15,513,092,779	13,419,294,591

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	9,345,421,881	641,841,149	714,173,072	34,934,436	9,328,863,632	9,345,421,881	9,308,024,394	8,920,726,458
2. NAIC 2 (a)	3,504,129,552	253,660,640	316,841,042	(32,270,737)	2,973,391,319	3,504,129,552	3,408,678,413	2,500,501,493
3. NAIC 3 (a)	95,767,066	19,057,262	934,610	3,787,277	132,108,384	95,767,066	117,676,995	117,454,808
4. NAIC 4 (a)	59,259,903		17,932,416	(1,160,150)	29,941,157	59,259,903	40,167,337	30,161,393
5. NAIC 5 (a)	27,779,642	2,082,500	19,594	19,593	1,912,103	27,779,642	29,862,141	1,959,023
6. NAIC 6 (a)								
7. Total Bonds	13,032,358,044	916,641,551	1,049,900,734	5,310,419	12,466,216,595	13,032,358,044	12,904,409,280	11,570,803,175
PREFERRED STOCK								
8. NAIC 1	9,895,200	2,949,960		34,800	10,419,000	9,895,200	12,879,960	
9. NAIC 2	10,384,264				10,011,579	10,384,264	10,384,264	8,299,000
10. NAIC 3								3,832,400
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock	20,279,464	2,949,960		34,800	20,430,579	20,279,464	23,264,224	12,131,400
15. Total Bonds and Preferred Stock	13,052,637,508	919,591,511	1,049,900,734	5,345,219	12,486,647,174	13,052,637,508	12,927,673,504	11,582,934,575

(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 \$ 138,585,524 ; NAIC 2 \$ 72,237,200 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

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SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	210,822,725	XXX	210,904,326	3,296,230	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	540,405,770	
2. Cost of short-term investments acquired	707,191,668	960,442,752
3. Accrual of discount	558,690	247,444
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	589,440	23,500
6. Deduct consideration received on disposals	1,035,747,687	417,788,502
7. Deduct amortization of premium	2,175,156	2,519,424
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)	210,822,725	540,405,770
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	210,822,725	540,405,770

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	21,009,866
2.	Cost Paid/(Consideration Received) on additions	57,656,257
3.	Unrealized Valuation increase/(decrease)	81,838,927
4.	Total gain (loss) on termination recognized	(11,255,357)
5.	Considerations received/(paid) on terminations	44,902,098
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	104,347,595
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	104,347,595

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	35,657,856
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	(840,615)
	3.12 Section 1, Column 15, prior year	35,657,855
		(36,498,470)
	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	(36,498,470)
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	
3.3	Subtotal (Line 3.1 minus Line 3.2)	(36,498,470)
4.1	Cumulative variation margin on terminated contracts during the year	5,051,790
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	5,051,790
		5,051,790
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)	(840,614)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(840,614)

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.....	104,347,598
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(840,615)
3.	Total (Line 1 plus Line 2)	103,506,983
4.	Part D, Section 1, Column 5	133,429,682
5.	Part D, Section 1, Column 6	(29,922,699)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	.....
		Fair Value Check
7.	Part A, Section 1, Column 16	104,347,598
8.	Part B, Section 1, Column 13	(840,615)
9.	Total (Line 7 plus Line 8)	103,506,983
10.	Part D, Section 1, Column 8	133,429,682
11.	Part D, Section 1, Column 9	(29,922,699)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21	18,886,871
14.	Part B, Section 1, Column 20	74,593,450
15.	Part D, Section 1, Column 11	93,480,321
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	406,758,116	177,425,324
2. Cost of cash equivalents acquired	8,937,584,843	12,487,664,005
3. Accrual of discount	63,534	2,043
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		558
6. Deduct consideration received on disposals	8,949,297,349	12,258,202,487
7. Deduct amortization of premium	258,563	131,327
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)	394,850,581	406,758,116
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	394,850,581	406,758,116

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance 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								
BGA0HDM1	Houston		TX		03/27/2018	5.270		1,776,228	
770000377	Dallas		TX		06/01/2018	3.320		794,416	
5300050	Arlington		TX		07/01/2019	5.050	12,401,375		
00018-0312	Brooklyn		NY		03/14/2019	2.350		1,098,294	
005300017A	Garland		TX		06/28/2018	4.500		1,749,358	
0599999. Mortgages in good standing - Commercial mortgages-all other							12,401,375	5,418,297	
BGA0JMZF9	Garland		TX		06/28/2018	7.500		506,419	
BGA0JMZE2	Garland		TX		06/28/2018	7.500		1,012,513	
0699999. Mortgages in good standing - Mezzanine Loans								1,518,932	
0899999. Total Mortgages in good standing							12,401,375	6,937,229	
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							12,401,375	6,937,229	

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					
770000377	Dallas	TX		06/01/2018	09/09/2019	46,941,091		153,521				153,521		41,607,023	41,607,023		
0199999. Mortgages closed by repayment							46,941,091		153,521			153,521		41,607,023	41,607,023		
80515172	Bellevue	WA		10/09/2015		19,625,031									90,767		
80515357	Jersey City	NJ		07/01/2014		25,728,244		34,605				34,605					
88128	Greenville	SC		06/26/2012		540,692		(12,913)				(12,913)			68,731		
88162	Idaho Falls	ID		06/26/2012		552,268		(14,053)				(14,053)			73,648		
88278	Bellingham	WA		06/26/2012		615,369		(10,831)				(10,831)			58,875		
88527	Rutherford	NJ		06/26/2012		1,541,623		(32,960)				(32,960)			85,035		
88527A	Rutherford	NJ		06/26/2012		259,360		(3,754)				(3,754)			14,879		
88733	Akron	OH		06/26/2012		785,478		(7,457)				(7,457)			60,070		
88739	Roanoke	VA		06/26/2012		3,189,418		(36,679)				(36,679)			173,245		
88740	Virginia Beach	VA		06/26/2012		1,764,895		(20,297)				(20,297)			95,867		
88742	Renton	WA		06/26/2012		3,731,064		(41,054)				(41,054)			198,266		
88814	Spokane	WA		06/26/2012		1,025,473		(11,047)				(11,047)			50,825		
88841	Moorestville	NC		06/26/2012		2,513,016		(38,647)				(38,647)			113,812		
88855	Discovery Bay	CA		06/26/2012		1,771,195		(21,687)				(21,687)			83,686		
88946	Totowa	NJ		06/26/2012		1,059,175		(7,571)				(7,571)			47,731		
88979	N Little Rock	AR		06/26/2012		1,243,625		(18,126)				(18,126)			52,877		
89075	Maryville	TN		06/26/2012		1,246,797		(14,533)				(14,533)			48,157		
BGA01XA32	Placentia	CA		08/22/2019		5,988,513									14,054		
700251	New York	NY		06/01/2018		27,080,168									190,283		

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
5300045	Maspeth	NY		06/06/2019													91,105
30270018	New York	NY		06/08/2018		28,922,935											143,066
30270374	Raleigh	NC		01/07/2016		12,664,702											52,629
77000281	Washington	DC		06/01/2018		22,845,867											125,434
77000209	Miami	FL		06/01/2018		22,368,841											122,656
77000297	Santa Barbara	CA		06/01/2018		38,699,018											213,333
77000300	Centreville	VA		06/01/2018		37,085,221											190,293
77000301	Centreville	VA		06/01/2018		36,765,174											188,395
77000302	Santa Barbara	CA		06/01/2018		10,090,561											57,863
77000317	San Diego	CA		06/01/2018		33,643,997											149,496
77000319	Newport Beach	CA		06/01/2018		17,248,620											114,138
77000320	Irvine	CA		06/01/2018		17,250,586											114,138
77000351	West Hartford	CT		06/01/2018		40,050,604											194,009
77000352	Santa Clara	CA		06/01/2018		29,012,025											140,759
77000367	Washington	DC		06/01/2018		38,979,915											164,425
77000401	Laurel	MD		06/01/2018		28,334,716											126,945
77000409	Laurel	MD		06/01/2018		29,072,700											108,754
77000410	Glen Mills	PA		06/01/2018		37,225,147											150,979
0299999. Mortgages with partial repayments						580,522,033		(257,004)			(257,004)			3,969,225			
0599999 - Totals						627,463,124		(103,483)			(103,483)		41,607,023	45,576,248			

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation and Administrative Symbol/Market Indicator	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
BRT1WBU-23-2	GLOBALCREDOPPORTUNITIESF			GLOBALCREDOPPORTUNITIESF		08/09/2019		3,591,040				
1599999	Joint Venture Interests - Common Stock - Unaffiliated							3,591,040				XXX
000000-00-0	Life Settlements	Various	US	DIRECT		05/01/2013			1,461,295			
4299999	Any Other Class of Assets - Unaffiliated								1,461,295			XXX
4499999	Total - Unaffiliated							3,591,040	1,461,295			XXX
4599999	Total - Affiliated											XXX
4699999	Totals							3,591,040	1,461,295			XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 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						
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2015	08/01/2019	47,307							47,307	47,307				47,307
BGA03Y-56-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution	05/26/2015	07/17/2019	1,984,734							1,984,734	1,984,734				576,470
1599999	Joint Venture Interests - Common Stock - Unaffiliated						2,032,041							2,032,041	2,032,041				623,777
4499999	Total - Unaffiliated						2,032,041							2,032,041	2,032,041				623,777

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance 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/Market Indicator (a)
912828-6T-2	UNITED STATES TREASURY SENIOR GOVT BND		07/03/2019	DIRECT		74,279,724	71,790,000	210,044	1
0599999. Subtotal - Bonds - U.S. Governments						74,279,724	71,790,000	210,044	XXX
BRTSNX-FE-4	ELECTRICITE DE FRANCE SA SENIOR CORP BND	D	07/24/2019	DIRECT		7,216,920	7,000,000	81,117	1FE
1099999. Subtotal - Bonds - All Other Governments						7,216,920	7,000,000	81,117	XXX
302877-AQ-0	FREMF MORTGAGE TRUST FREMF 15- SUB CMBS		07/02/2019	SCOCIETE GENERALE		3,017,227	3,000,000	1,283	1FM
30294D-AQ-6	FREMF SUB CMBS 6-K52 C 144A 4.058% 01/		07/16/2019	MORGAN STANLEY & CO. INC		271,993	270,000	517	1FM
30298F-AJ-3	FREMF 2019-K735 SUB CMBS 9-K735 4.157		07/17/2019	J.P. MORGAN SECURITIES INC		6,221,412	6,000,000	16,629	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						9,510,632	9,270,000	18,429	XXX
00206R-CQ-3	AT&T INC SENIOR CORP BND 4.750% 05/15/		08/29/2019	DIRECT		469,644	420,000	5,763	2FE
00206R-CS-9	AT&T INC SENIOR CORP BND 3.600% 02/17/		08/29/2019	DIRECT		438,732	420,000	504	2FE
00206R-DF-6	AT&T INC SENIOR CORP BND 6.000% 08/15/		08/29/2019	DIRECT		438,340	350,000	817	2FE
00206R-DJ-8	AT&T INC SENIOR CORP BOND 4.500% 03/09		08/29/2019	DIRECT		381,675	350,000	7,438	2FE
00206R-DQ-2	AT&T INC SENIOR CORP BND 4.250% 03/01/		08/29/2019	DIRECT		462,168	420,000	8,826	2FE
00206R-DS-8	AT&T INC SENIOR CORP BND 5.450% 03/01/		08/29/2019	Various		12,866,034	10,420,000	277,762	2FE
00206R-HK-1	AT&T INC SENIOR CORP BND 4.850% 03/01/		08/29/2019	DIRECT		402,115	350,000	8,959	2FE
00206R-HV-7	AT&T INC SENIOR CORP BND 2.950% 07/15/		08/29/2019	DIRECT		499,898	490,000	1,767	2FE
00206R-HW-5	AT&T INC SENIOR CORP BND 3.800% 02/15/		08/29/2019	DIRECT		447,972	420,000	621	2FE
00287Y-AR-0	ABBVIE INC SENIOR CORP BND 4.500% 05/1		08/29/2019	DIRECT		456,918	420,000	5,513	2FE
00287Y-AS-8	ABBVIE INC SENIOR CORP BND 4.700% 05/1		09/12/2019	JEFFRIES & CO. INC.		8,831,824	8,371,000	133,331	2FE
00287Y-BD-0	ABBVIE INC CORPBND 4.875% 11/14/48		08/29/2019	DIRECT		472,836	420,000	5,972	2FE
00817Y-AQ-1	AETNA INC SENIOR CORP BND 3.500% 11/15		08/29/2019	DIRECT		498,018	420,000	4,247	2FE
00817Y-AV-0	AETNA INC SENIOR CORP BND 2.800% 06/15		08/29/2019	DIRECT		142,478	140,000	806	2FE
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		07/08/2019	J.P. MORGAN SECURITIES INC		3,495,065	3,500,000		2FE
02209S-BC-6	ALTRIA GROUP INC SENIORCORPBND 4.400%		08/29/2019	DIRECT		461,076	420,000	770	2FE
02209S-BF-9	ALTRIA GROUP INC SENIOR CORP BND 5.950		08/29/2019	DIRECT		450,240	350,000	868	2FE
02313S-AJ-5	AMAZON.COM INC SENIOR CORP BND 2.500%		08/29/2019	DIRECT		427,938	420,000	2,625	1FE
02313S-AZ-9	AMAZON.COM INC SENIOR CORP BND 2.800%		08/29/2019	DIRECT		438,018	420,000	229	1FE
02313S-BN-5	AMAZON.COM INC SENIOR CORP BOND 5.200%		08/29/2019	DIRECT		412,615	350,000	4,348	1FE
02315T-AB-8	ROMULUSI1REPACKAGEDLEAS-CO SECURED CORP		09/10/2019	DIRECT		2,500,000	10,000,000		1FE
03330H-AA-5	ANCHORAGECREDITFUNDINGLTD ABS CHF 9-A 1		09/27/2019	GREENSLEDGE		25,000,000	25,000,000		1FE
03330H-AG-2	ANCHORAGECREDITFUNDINGLTD ABS CHF 9-B 1		09/27/2019	GREENSLEDGE		5,000,000	5,000,000		1FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		08/29/2019	DIRECT		509,845	490,000	1,258	2FE
03674P-AL-7	ANTERO RESOURCES CORP SENIOR CORP BND		08/07/2019	Various		314,595	330,000	4,791	3FE
03674X-AC-0	ANTERO RESOURCES CORP SENIOR CORP BND		09/30/2019	Various		740,768	820,000	10,821	3FE
037411-AW-5	APACHE CORPORATION SENIOR CORP BND 5.1		09/26/2019	Various		696,470	700,000	11,858	2FE
037833-DF-4	APPLE INC SENIOR CORP BND 2.750% 01/13		08/29/2019	DIRECT		436,128	420,000	1,476	1FE
038370-AA-0	AQUAFINANCETRUSTAQFIT 19-A ABS 19-A-A 1		09/16/2019	Key Capital		7,998,758	8,000,000		1FE
038370-AB-8	AQUAFINANCETRUSTAQFIT 19-A ABS 19-A-B 1		09/16/2019	Key Capital		7,999,302	8,000,000		1FE
053015-AE-3	AUTOMATIC DATA PROCESSING INC SENIOR COR		08/29/2019	DIRECT		452,172	420,000	6,458	1FE
054937-AL-1	BB&T CORP CAPSEC CORP BND 4.800% 12/31		07/22/2019	MORGAN STANLEY & CO. INC		3,000,000	3,000,000		2FE
05524R-AA-4	BAMLL 13-FRR1 CMBS 13-FRR1-A1 144A 0.		09/24/2019	Cape Verity I, Inc.		4,502,716	4,752,229		1FM
05526D-BD-6	BAT CAPITAL CORP SENIOR CORP BND 4.390		08/29/2019	DIRECT		422,100	420,000	717	2FE
05526D-BF-1	BAT CAPITAL CORP SENIOR CORP BND 4.540		08/29/2019	DIRECT		140,826	140,000	247	2FE
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11 3.653%		09/24/2019	Accordia Life and Annuity Company		31,306,432	37,988,264	88,668	1FM
05946X-C3-5	BAFC_05-G RMBS_05-G-A3 3.476% 10/20/35		09/24/2019	Accordia Life and Annuity Company		1,747,732	1,775,710	4,061	1FM
05970B-AB-6	BAFC_2015-R9 ABS_2017-2A CR 144A 3.202		09/01/2019	Interest Capitalization		64,829	64,829		3FM
06406R-AE-7	BANK OF NEW YORK MELLON CORP/T SENIOR CO		08/29/2019	DIRECT		432,978	420,000	1,033	1FE
07325V-AG-9	BAYV 2007-A 2A BAYV 07-A 2.394% 05/28/		09/24/2019	Accordia Life and Annuity Company		7,680,780	8,213,230	15,335	1FM
07335C-AV-6	BBCMS 19-C4 SENIOR CMBS 19-C4-E 144A 3		08/22/2019	DIRECT		1,736,250	2,000,000	4,875	2FE
10901C-AC-6	BRGDF 2A ABS 1GDF 2-D 144A 5.500% 10/2		09/11/2019	DIRECT		3,970,000	4,000,000	87,389	2FE
11134L-AR-0	BROADCOM CORPORATION SENIORCORPBND 3.5		08/29/2019	DIRECT		271,124	280,000	1,198	2FE
125523-AF-7	HALFMOON PARENT INC SENIOR CORP BND 3.		08/28/2019	Tax Free Exchange		1,126,638	1,100,000	4,927	2FE
125523-AG-5	HALFMOON PARENT INC SENIOR CORP BND 144A		08/28/2019	Tax Free Exchange		9,280,608	9,000,000	106,219	2FE
125523-AH-3	CIGNACORPORATION SENIORCORPBND144A 4.3		08/28/2019	Tax Free Exchange		7,439,877	7,500,000	121,224	2FE
125523-AK-6	CIGNACORPORATION SENIORCORPBND144A 4.9		08/28/2019	Tax Free Exchange		646,258	625,000	6,210	2FE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance 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/Market Indicator (a)
12596G-AL-3	CSAIL COMMERCIAL MORTGAGE TRUS SUB CMBS		.07/22/2019	DIRECT		1,520,313	2,000,000	5,052	3FE
126650-CC-2	CVS PASSTHROUGH TRUST SENIOR CORP BND		.08/29/2019	DIRECT		446,082	420,000	3,920	2FE
126650-CL-2	CVS PASSTHROUGH TRUST CVSHEALTHCORP 3		.08/29/2019	DIRECT		518,518	490,000	2,057	2FE
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		.08/29/2019	DIRECT		566,636	490,000	2,721	2FE
126650-CV-0	CVS PASSTHROUGH TRUST SENIORCORPBND 3		.08/29/2019	DIRECT		365,435	350,000	6,115	2FE
126650-CW-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		.08/29/2019	DIRECT		448,938	420,000	7,366	2FE
126650-CX-6	CVS PASSTHROUGH TRUST SENIORCORPBND 4		.08/29/2019	DIRECT		458,178	420,000	7,726	2FE
126650-CY-4	CVS PASSTHROUGH TRUST SENIOR CORP BND		.08/29/2019	DIRECT		470,862	420,000	8,588	2FE
126650-CZ-1	CVS PASSTHROUGH TRUST SENIORCORPBND 5		.08/29/2019	DIRECT		489,342	420,000	9,073	2FE
12667G-T3-7	COUNTRYWIDE ALTERNATIVE LOAN T CIWALT_05-		.09/24/2019	Accordia Life and Annuity Company		2,959,246	4,616,830	10,582	1FM
12668B-MW-0	CIWALT 2006-ST2 A WHOLE CMO 06-ST2 A3 6		.08/01/2019	Interest Capitalization		1	1		1FM
14040H-BW-4	CAPITAL ONE FINANCIAL CORPORAT SENIOR CO		.07/03/2019	CITICORP SECURITIES MARKETS		4,621,726	4,450,000	74,216	2FE
14066A-AA-7	CAPMARK MILITARY HOUSING TRUST SENIOR CM		.08/06/2019	DIRECT		1,085,076	936,953	4,480	1
149123-CF-6	CATERPILLAR INC SENIOR CORP BND 3.250%		.09/25/2019	BARCLAYS CAPITAL		1,236,060	1,200,000	867	1FE
17324T-AN-9	CITIGROUP COMMERCIAL MORTGAGE SUB CMBS		.07/11/2019	DIRECT		1,689,375	2,000,000	2,217	1FM
17325F-AS-7	CITIBANK NA SENIOR CORP BND 3.650% 01/		.08/29/2019	DIRECT		447,216	420,000	1,533	1FE
20030N-BX-8	COMCAST CORPORATION SENIOR CORP BND 3		.08/29/2019	DIRECT		436,338	420,000	980	1FE
22160K-AL-9	COSTCO WHOLESALE CORPORATION SENIOR CORP		.08/29/2019	DIRECT		435,834	420,000	3,240	1FE
24422E-TG-4	JOHN DEERE CAPITAL CORP SENIOR CORP BND		.08/29/2019	DIRECT		431,844	420,000	5,651	1FE
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1 2.318%		.09/24/2019	Accordia Life and Annuity Company		5,550,980	8,795,679	17,326	1FM
25272K-AK-9	DELL INTERNATIONAL LLC SECURED CORP BND		.07/03/2019	BA SECURITIES		3,652,704	3,300,000	12,692	2FE
254010-AE-1	DIGNITY HEALTH SENIOR CORP BND 5.267%		.07/25/2019	Various		3,332,803	2,940,000	36,575	2FE
25468P-CW-4	TIWDC ENTERPRISES 18 CORP SENIOR CORP BND		.08/29/2019	DIRECT		283,892	280,000	1,608	1FE
25468P-DM-5	TIWDC ENTERPRISES 18 CORP SENIOR CORP BND		.08/29/2019	DIRECT		414,750	420,000	626	1FE
260543-CU-5	DOW CHEMICAL COMPANY THE SENIOR CORP BND		.07/01/2019	BK AMER MERRIL LYNCH		(1,296,876)	(1,200,000)	(6,560)	2FE
29278N-AG-8	ENERGY TRANSFER OPERATING LP SENIOR CORP		.07/19/2019	UBS WARBURG LLC		2,000,772	1,800,000	25,725	2FE
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR		.09/26/2019	MORGAN STANLEY & CO. INC		5,823,650	5,000,000	39,333	2FE
31431B-AA-7	FEDNAT HOLDING CO SENIOR CORP BND 144A		.07/29/2019	DIRECT		3,075,000	3,000,000	91,250	2PL
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D 2.23		.09/24/2019	Cape Verity III, Inc.		4,294,278	6,480,748	12,348	1FM
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND		.07/23/2019	CREDIT SUISSE FIRST BOSTON COR		180,000	200,000	2,635	2FE
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP BND 4.7		.08/29/2019	DIRECT		378,630	420,000	2,438	2FE
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC SENIOR COR		.08/29/2019	DIRECT		430,416	420,000	676	2FE
361448-BE-2	GATX CORPORATION SRUNSEC CORP BND 4.70		.07/19/2019	MORGAN STANLEY & CO. INC		1,504,786	1,360,000	30,717	2FE
369550-BD-9	GENERAL DYNAMICS CORPORATION SENIOR CORP		.08/29/2019	DIRECT		441,462	420,000	4,095	1FE
369550-BG-2	GENERAL DYNAMICS CORPORATION SENIOR CORP		.08/29/2019	DIRECT		451,584	420,000	4,247	1FE
369604-BH-5	GENERAL ELECTRIC CO SENIOR CORP BND 4		.08/29/2019	DIRECT		423,864	420,000	8,820	2FE
36962G-3A-0	GENERAL ELECTRIC CO SENIOR CORP BND MTN		.08/29/2019	DIRECT		413,560	350,000	1,315	2FE
36962G-3P-7	GENERAL ELECTRIC CO CORP BND 5.875% 01		.08/29/2019	DIRECT		403,340	350,000	2,570	2FE
38176Q-AE-0	GOLUBCAPITALPARTNERSOLTD ABS2019-43A		.07/26/2019	MORGAN STANLEY & CO. INC		10,000,000	10,000,000		1FE
401378-AC-8	GUARDIAN LIFE AM SUBCORPBND144A 4.850%		.07/30/2019	WELLS FARGO SECURITIES		8,381,797	7,138,000	6,732	1FE
404201-AD-9	HSBC BANK USA NA SUB CORP BND MTN 7.0		.07/15/2019	GOLDMAN SACHS & CO.		1,309,253	934,000	363	1FE
40434C-AD-7	HSBC USA INC SENIOR CORP BND 3.500% 06		.08/29/2019	DIRECT		440,832	420,000	2,654	1FE
406216-BK-6	HALLIBURTON COMPANY SENIOR CORP BND 5		.08/16/2019	GOLDMAN SACHS & CO.		5,616,800	5,000,000	65,972	2FE
41161E-AA-6	HARBORWALK FUNDING TRUST SENIOR CORP BND		.07/19/2019	DIRECT		1,147,670	1,000,000	19,180	1FE
42809H-AC-1	AMERADA HESS CORP CORP BND 6.000% 01/1		.08/05/2019	Various		1,359,138	1,250,000	4,417	3FE
437076-AZ-5	HOME DEPOT INC SENIOR CORP BND 2.700%		.08/29/2019	DIRECT		433,860	420,000	4,662	1FE
437076-BN-1	HOME DEPOT INC SENIOR CORP BND 2.125%		.08/29/2019	DIRECT		421,638	420,000	4,066	1FE
45669W-AA-4	INDX 2007-FLX5 1 RMBS_07-FL5 1A1 2.208		.09/24/2019	Accordia Life and Annuity Company		5,761,583	5,970,160	11,231	1FM
458140-AS-9	INTEL CORPORATION INTEL CORP 3.700% 07/		.08/29/2019	DIRECT		457,506	420,000	1,295	1FE
458140-AX-8	INTEL CORPORATION SENIOR CORP BND 3.15		.08/29/2019	DIRECT		450,156	420,000	3,969	1FE
46625H-JH-4	JPMORGAN CHASE & CO SENIOR CORP BND 3		.08/29/2019	DIRECT		435,918	420,000	1,269	1FE
466278-BR-8	J.P.MORGANALTERNATIVELOANT RMBS 7-A2B_4		.07/25/2019	CREDIT SUISSE ZURICH		8,023,618	8,145,805	26,534	3FM
478160-BY-9	JOHNSON & JOHNSON SENIOR CORP BND 2.45		.08/29/2019	DIRECT		431,928	420,000	5,088	1FE
478160-CJ-1	JOHNSON & JOHNSON SENIOR CORP BND 2.62		.08/29/2019	DIRECT		434,784	420,000	1,348	1FE
48128B-AF-8	JPMORGAN CHASE & CO CAPSEC CORP BND 5		.07/24/2019	J.P. MORGAN SECURITIES INC		2,500,000	2,500,000		2FE
48250A-AA-1	KKR GROUP FINANCE CO III LLC CORP BND 14		.07/12/2019	WELLS FARGO SECURITIES		9,975,540	9,000,000	54,809	1FE

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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/Market Indicator (a)
502431-AA-7	HARRIS CORPORATION SENIOR CORP BND 144A		.07/02/2019	Tax Free Exchange		3,710,688	3,647,000	68,700	2FE
525226-AJ-5	LXS 2006-12N A32 RMBS 06-12N A32A 2.21		.09/24/2019	Accordia Life and Annuity Company		3,226,405	3,348,552	6,326	1FM
525229-AG-5	LXS 2006-10N 1A4 LXS 06-10N 2.318% 07/		.09/24/2019	Cape Verity III, Inc.		5,069,556	6,293,280	12,396	1FM
532457-BH-0	ELI LILLY AND COMPANY ELILILLYANDCOMPANY		.08/29/2019	DIRECT		436,632	420,000	2,823	1FE
539830-BE-8	LOCKHEED MARTIN CORPORATION SENIOR CORP		.08/29/2019	DIRECT		437,556	420,000	6,022	2FE
55261F-AL-8	M&T BANK CORPORATION CAPSECORPBND 5.0		.07/23/2019	MORGAN STANLEY & CO. INC		4,000,000	4,000,000		2FE
571676-AF-2	MARS INC SENIOR CORP BND 144A 3.950% 0		.09/25/2019	BA SECURITIES		1,137,170	1,000,000	19,531	1FE
571676-AH-8	MARS INC SENIOR CORP BND 144A 4.200% 0		.08/23/2019	AMHERST PIERPONT SECUI		11,936,100	10,000,000	172,667	1FE
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSU SUB CORP		.07/19/2019	Various		9,358,563	8,095,000	119,320	1FE
58933Y-AF-2	MERCK & CO INC SENIOR CORP BND 2.800%		.08/29/2019	DIRECT		289,884	280,000	2,200	1FE
58933Y-AR-6	MERCK & CO INC SENIORCORPBND 2.750% 02		.08/29/2019	DIRECT		291,144	280,000	406	1FE
59156R-BH-0	METLIFE INC SENIOR CORP BND 3.600% 04/		.08/29/2019	DIRECT		447,174	420,000	5,838	1FE
594918-BR-4	MICROSOFT CORPORATION SENIOR CORP BND		.08/29/2019	DIRECT		289,240	280,000	392	1FE
59981A-AK-2	MOULT 19-1 RMBS 19-1-B1 144A 3.500% 10		.07/17/2019	DIRECT		4,595,151	4,994,729	8,741	3FE
638671-AK-3	NATIONWIDE MUT INS CO SUB CORP BND 144A		.07/19/2019	DIRECT		3,243,000	2,000,000	82,292	1FE
643528-AB-8	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		.08/29/2019	BK AMER MERRILL LYNCH		284,649	566,465	186	1FM
643528-AD-4	NEW CENTURY ALTERNATIVE MORTGA SENIOR AB		.08/29/2019	BK AMER MERRILL LYNCH		12,028,812	23,937,934	8,392	1FM
643528-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1-		.08/29/2019	BK AMER MERRILL LYNCH		2,774,812	5,522,015	1,936	1FM
643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		.08/29/2019	BK AMER MERRILL LYNCH		729,741	1,452,220	498	1FM
64830H-AE-4	NRZT 2019-RPL2 RMBS RPL2 B 144A 4.132%		.07/31/2019	J.P. MORGAN SECURITIES INC		14,242,060	14,666,000	52,193	1FE
649840-OR-4	NEW YORK STATE ELECTRIC & GAS SENIOR COR		.09/18/2019	SEAPORT GROUP		6,178,523	6,375,000	8,766	1FE
654106-AF-0	NIKE INC SENIOR CORP BND 2.375% 11/01/		.08/29/2019	DIRECT		431,760	420,000	3,270	1FE
66989H-AE-8	NOVARTIS CAPITAL CORP SENIOR CORP BND		.08/29/2019	DIRECT		427,308	420,000	4,424	1FE
66989H-AG-3	NOVARTIS CAPITAL CORP SENIOR CORP BND		.08/29/2019	DIRECT		448,518	420,000	4,482	1FE
67113D-AL-8	OZLIFUNDINGLTDZLM 19-24A ABS19-24A144A		.07/26/2019	BNP PARIBAS		10,000,000	10,000,000		1FE
674599-CJ-2	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		.07/22/2019	WELLS FARGO SECURITIES		3,059,580	3,000,000	36,300	2FE
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		.08/06/2019	CITICORP SECURITIES MARKETS		348,184	350,000		2FE
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		.09/18/2019	Tax Free Exchange		7,594,181	6,680,000	3,591	2FE
674599-DG-7	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		.09/18/2019	Tax Free Exchange		447,855	1,000,000		2FE
674599-DN-2	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		.09/18/2019	Tax Free Exchange		528,445	455,000	14,503	2FE
68269B-AA-6	ONEMAINFINANCIALISSUANCETRU ABS 19-2-A		.09/16/2019	BARCLAYS CAPITAL		3,998,295	4,000,000		1FE
68269B-AB-4	ONEMAINFINANCIALISSUANCETRU ABS 19-2-B		.09/16/2019	BARCLAYS CAPITAL		3,998,632	4,000,000		1FE
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND 4.1		.09/27/2019	STIFEL NICOLAUS & CO INC		4,518,480	4,000,000	62,333	1FE
68389X-BG-9	ORACLE CORPORATION SENIOR CORP BND 4.3		.09/19/2019	MORGAN STANLEY & CO. INC		11,624,300	10,000,000	155,556	1FE
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES CORP BND		.07/24/2019	DIRECT		290,750	250,000	1,683	1FE
713448-DF-2	PEPSICO INC SENIOR CORP BND 2.850% 02/		.08/29/2019	DIRECT		220,437	210,000	83	1FE
713448-DN-5	PEPSICO INC SENIOR CORP BND 2.375% 10/		.08/29/2019	DIRECT		358,050	350,000	3,302	1FE
715310-AB-7	PERSHING SQUARE HOLDINGS LTD SENIOR CORP		.07/12/2019	DIRECT		5,000,000	5,000,000		2FE
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORP BND		.08/29/2019	DIRECT		95,746	70,000	1,277	1FE
718172-BQ-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		.08/29/2019	DIRECT		441,210	420,000	709	1FE
718172-CH-0	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		.08/29/2019	DIRECT		431,130	420,000	3,958	1FE
718546-AH-7	PHILLIPS 66 SENIOR CORP BND 5.875% 05/		.08/02/2019	BARCLAYS CAPITAL		382,983	300,000	4,651	1FE
740189-AG-0	PRECISION CASTPARTS CORP SENIOR CORP BND		.08/29/2019	DIRECT		428,106	420,000	1,283	1FE
74166N-AA-2	ADT CORP SECURED CORP BND 144A 4.875%		.09/18/2019	Various		1,047,000	1,200,000	7,529	3FE
751146-AC-3	RALI 2006-Q04 2A RMBS 06-Q04 2A1 2.208		.09/24/2019	Accordia Life and Annuity Company		4,905,557	5,132,979	9,656	1FM
755111-BX-8	RAYTHEON COMPANY SENIOR CORP BND 2.500		.08/29/2019	DIRECT		425,334	420,000	2,158	1FE
76110H-AE-6	RESIDENTIAL ACCREDIT LOANS INC RMBS A4-A		.08/07/2019	AMHERST PIERPONT SECUI		13,987,289	14,022,345	13,779	1FE
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP BND		.08/29/2019	DIRECT		406,770	350,000	776	2FE
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND		.08/29/2019	DIRECT		396,725	350,000	796	2FE
808513-AT-2	CHARLES SCHWAB CORPORATION THE SENIOR CO		.08/29/2019	DIRECT		429,828	420,000	1,051	1FE
816851-BA-6	SEMPRA ENERGY SENIOR CORP BND 3.250% 0		.08/29/2019	DIRECT		434,616	420,000	2,806	2FE
87612E-BD-7	TARGET CORPORATION SENIOR CORP BND 3.5		.08/29/2019	DIRECT		452,424	420,000	2,368	1FE
87612E-BE-5	TARGET CORPORATION SENIOR CORP BND 2.5		.08/29/2019	DIRECT		432,852	420,000	3,908	1FE
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		.08/19/2019	Various		18,996,420	19,400,000		1FE
889184-AE-7	TOLEDO HOSPITAL SECURED CORP BND 6.015		.07/12/2019	GOLDMAN SACHS & CO.		3,436,710	3,000,000	30,576	2FE
889184-AG-2	TOLEDO HOSPITAL SECURED CORP BND 6.015		.07/24/2019	WELLS FARGO SECURITIES		3,875,100	3,000,000	35,589	1FE

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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/Market Indicator (a)
88948A-DL-8	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO		.07/23/2019	WELLS FARGO SECURITIES		5,968,200	20,000,000		1FE
88948A-DS-3	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO		.09/04/2019	WELLS FARGO SECURITIES		2,662,212	8,000,000		1FE
89177J-AD-0	TOWPOINTMORTGAGETRUSTPMT ABS 9-2 M2 14		.08/06/2019	Various		79,141,563	77,000,000	56,146	1FE
90331H-MS-9	US BANK NATIONAL ASSOCIATION SENIOR CORP		.08/29/2019	DIRECT		363,300	350,000	871	1FE
90331H-NL-3	US BANK NATIONAL ASSOCIATION SENIOR CORP		.08/29/2019	DIRECT		432,348	420,000	1,197	1FE
90654B-CQ-3	UNION ELECTRIC CO SECURED CORP BND 3.2		.09/25/2019	Various		1,192,805	1,200,000		1FE
913017-DB-2	UNITED TECHNOLOGIES CORPORATN SENIOR COR		.08/29/2019	DIRECT		444,822	420,000	554	2FE
91324P-CO-2	UNITEDHEALTH GROUP INC SENIOR CORP BND		.09/19/2019	JEFFRIES & CO. INC.		8,282,016	7,365,000	6,956	1FE
91324P-DM-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		.08/29/2019	DIRECT		445,284	420,000	572	1FE
92240M-BF-4	VECTOR GROUP LTD SRSEC CORP BND 144A 6		.09/18/2019	Various		1,391,850	1,430,000	9,778	3FE
92343V-BG-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		302,932	280,000	3,533	2FE
92343V-CK-8	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		525,126	420,000	454	2FE
92343V-CX-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		504,966	420,000	8,652	2FE
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		516,390	420,000	8,939	2FE
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		429,660	420,000	429	2FE
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		389,340	350,000	6,537	2FE
92343V-ER-1	VERIZON COMMUNICATIONS INC SENIOR CORP B		.08/29/2019	DIRECT		562,373	490,000	9,310	2FE
92826C-AD-4	VISA INC SENIOR CORP BND 3.150% 12/14/		.08/29/2019	DIRECT		448,476	420,000	2,756	1FE
931142-DH-3	WALMART INC SENIOR CORP BND 2.650% 04/		.08/29/2019	DIRECT		430,416	420,000	4,106	1FE
931142-DV-2	WALMART INC SENIOR CORP BND 2.650% 12/		.08/29/2019	DIRECT		434,994	420,000	2,288	1FE
931427-AC-2	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		.08/29/2019	DIRECT		371,315	350,000	4,713	2FE
94987U-AL-7	WFL 11-RR2 WHOLE CMO 11-RR2-3A2 3.960%		.09/24/2019	Accordia Life and Annuity Company		9,418,866	9,215,936	23,318	2FM
960413-AU-6	WESTLAKE CHEMICAL CORP SENIORCORPBND 4		.07/09/2019	DIRECT		2,847,990	3,000,000	20,781	2FE
BGA0H9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		.08/31/2019	PIK BOND ADJUSTMENT		180,904	180,904		1FE
BGA0H9-6B-5	SUNLIGHT 2018 B CORPBND 6.932% 02/28/4		.08/31/2019	PIK BOND ADJUSTMENT		17,964	17,964		2FE
BGH5PS-70-9	CML COLUMBUS MULTIFAMILY OH LNI1CORPBND		.09/04/2019	DIRECT		295,489	295,489		1FE
BRTUY5-W9-0	CTL-AMZN S BERNARDINO A-1 FUND CORP BND		.07/03/2019	DIRECT		487,500	487,500		2FE
BRTVF2-X0-4	EVERCORE INC PRIVATE FUND 4.540% 08/0		.07/17/2019	J.P. MORGAN SECURITIES INC		1,000,000	1,000,000		1FE
BRTX9D-Z9-2	CML-GENERATION18LLCSSENIOR SECURED CORP B		.09/23/2019	DIRECT		5,750,000	5,750,000	(4,025)	1FE
033296-AN-4	ANCHF 2015-1A MEZZANINABS15-1A144A 6.7	D.	.07/01/2019	DIRECT		4,000,000	4,000,000		2FE
03938L-AP-9	ARCELOMITTAL SENIOR CORP BND 7.000% 1	D.	.09/09/2019	Various		708,823	600,000	16,353	2FE
05600L-AB-2	BMW FIN N.V. SENIOR CORP BND 144A 2.40	D.	.08/07/2019	BARCLAYS CAPITAL		6,993,140	7,000,000		1FE
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA SUB CORP	D.	.09/06/2019	Various		20,245,500	20,215,000		2FE
225401-AC-2	CREDIT SUISSE GROUP AG CREDITSUISSEGROUP	D.	.07/03/2019	BARCLAYS CAPITAL		4,631,576	4,350,000	92,616	2FE
251526-BR-9	DEUTSCHE BANK AG SRBN CORP BND 3.950%	C.	.08/29/2019	DIRECT		212,604	210,000	46	2FE
30256W-AA-5	FDF 1 ABS 2015-1A A 144A 4.400% 11/12/	D.	.08/30/2019	Tax Free Exchange		499,438	500,000	6,600	1FE
40171G-AG-8	GUGG 19-1A ABS A-COMB 144A 0.000% 04/1	D.	.08/09/2019	DIRECT		10,000,000	10,000,000		1FE
404280-AG-4	HSBC HOLDINGS PLC SENIOR CORP BND 6.50	D.	.08/29/2019	DIRECT		6,995,490	5,420,000	77,484	1FE
404280-BJ-7	HSBC HOLDINGS PLC SENIOR CORP BND 3.26	D.	.08/29/2019	DIRECT		499,996	490,000	7,370	1FE
404280-BK-4	HSBC HOLDINGS PLC SENIOR CORP BND 4.04	D.	.08/29/2019	DIRECT		447,300	420,000	7,826	1FE
539439-AR-0	LLOYDS BANKING GROUP PLC SENIOR CORP BND	D.	.08/29/2019	DIRECT		456,120	420,000	8,014	1FE
539439-AT-6	LLOYDS BANKING GROUP PLC SENIORCORPBND	D.	.08/29/2019	DIRECT		385,000	350,000	575	1FE
53944Y-AD-5	LLOYDS TSB GROUP PLC SENIOR CORP BND 3	D.	.08/29/2019	DIRECT		437,892	420,000	2,100	1FE
53944Y-AE-3	LLOYDS TSB GROUP PLC SUB CORP BND 4.34	D.	.08/29/2019	DIRECT		140,546	140,000	845	2FE
60687Y-AT-6	MIZUHO FINANCIAL GROUP INC SENIORCORPBND	D.	.07/18/2019	MIZUHO INTERNATIONAL PLC		5,488,400	5,000,000	77,399	1FE
62854A-AN-4	MYLAN NV SENIOR CORP BND 3.950% 06/15/	D.	.08/29/2019	DIRECT		435,834	420,000	3,410	2FE
70806T-AL-9	PNTPK 19-1A ABS LO 1-C2 144A 5.379% 10	D.	.08/23/2019	DIRECT		8,000,000	8,000,000		1FE
80414L-2F-1	SAUDI ARABIAN OIL CO SENIOR CORP BND 144	D.	.07/22/2019	DIRECT		5,201,350	5,000,000	59,549	1FE
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP BND	D.	.08/29/2019	DIRECT		620,802	420,000	5,504	1FE
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D.	.08/29/2019	DIRECT		515,550	420,000	5,513	1FE
89152U-AH-5	TOTAL CAPITAL SA SENIOR CORP BND 3.883	D.	.08/29/2019	DIRECT		395,255	350,000	5,210	1FE
89289E-AW-4	TRAL2019-6A ABS -6A DF 144A 5.836% 10/	D.	.09/03/2019	DIRECT		4,900,000	5,000,000		2FE
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND 4.8	D.	.07/26/2019	DIRECT		5,402,150	5,000,000	27,760	2FE
961214-EG-4	WESTPAC BANKING CORP SUB CORP BND 4.42	D.	.07/16/2019	J.P. MORGAN SECURITIES INC		1,100,000	1,100,000		2FE
98876N-AQ-7	ZAIS 2019-13A ABS 13A_B2 4.400% 07/15/	D.	.07/29/2019	J.P. MORGAN SECURITIES INC		10,000,000	10,000,000		1FE
98876N-AU-8	ZAIS 2019-13A ABS 1 13-D2 144A 7.200%	D.	.07/29/2019	DIRECT		1,000,000	1,000,000		2FE

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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/Market Indicator (a)
BRSH25-KN-7	PRUDENTIAL PLC JR SUB CORP BND MTN 5.2	D	.07/10/2019	DIRECT		4,977,900	5,000,000	16,048	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									
464288-64-6	1SHARES IBOXX \$ HIGH YIELD COR		.07/24/2019	Susquehanna International Ser	0.000	684,756,628	720,064,750	3,188,449	XXX
8199999. Subtotal - Bonds - SVO Identified Funds									
09539#-AA-5	BLUE EAGLE 18-1 EQUITY TERM LOAN 0.00		.09/11/2019	CREDIT		14,466,565	14,466,565		1FE
09539#-AB-3	BLUE EAGLE 18-1 EQUITY TERM LOAN 0.00		.09/06/2019	CREDIT		16,324,837	16,324,837		1FE
09539#-AD-9	BLUE EAGLE 18-1 EQUITY TERM LOAN 7.27		.09/06/2019	CREDIT		11,488,818	11,488,818		1FE
09539#-AF-4	BLUE EAGLE 18-1 EQUITY TERM LOAN 0.00		.07/01/2019	CREDIT		2,082,500	2,082,500		5FE
456738-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		.07/01/2019	INFIN		(16,150,000)	(16,150,000)		1FE
BGAONZ-PO-3	BLUE EAGLE 18-1 C.A RATED TERM LOAN 6		.08/30/2019	CREDIT		19,917,500	19,917,500		1FE
BGAOPW-KM-5	INFINITYASSETHOLDINGSLLCA3 TERM LOAN		.08/26/2019	INFIN		22,040,000	22,040,000		1FE
8299999. Subtotal - Bonds - Bank Loans									
						70,170,220	70,170,220		XXX
8399997. Total - Bonds - Part 3						885,999,124	878,294,970	3,498,039	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						885,999,124	878,294,970	3,498,039	XXX
7446011-62-8	PUBLIC STORAGE		.09/06/2019	Various	118,000.000	2,949,960	0.00		P1FEL
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)									
						2,949,960	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						2,949,960	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,949,960	XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks						2,949,960	XXX		XXX
9999999 - Totals						888,949,084	XXX	3,498,039	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
36202E-S3-4	GNMA POOL # 004138 5.500% 05/20/38		09/01/2019	Paydown		35	35	37	37			(2)	(2)		35				1	05/20/2038	1
36202F-LP-9	GNMA POOL # 004834 4.500% 10/20/40		09/01/2019	Paydown		3,385	3,385	3,563	3,561			(176)	(176)		3,385				102	10/20/2040	1
36223E-7F-5	GNMA GNMA30YR 10.000% 08/15/21		09/01/2019	Paydown		275	275	280	279			(4)	(4)		275				18	08/15/2021	1
38379K-0F-8	GNMA GNMA 15-070 1.029% 12/16/49		09/01/2019	Paydown				1,214	2,694			(2,694)	(2,694)						266	12/16/2049	1
831641-EZ-4	SBIC 13-10B AGENCY ABS 13-10B 3.644% 0		09/10/2019	Paydown		13,134	13,134	13,920	14,314			(1,180)	(1,180)		13,134				475	09/10/2023	1
912803-BJ-1	UNITED STATES TREASURY PRINCIPAL STRIP		07/16/2019	Various		20,735,280	24,000,000	18,094,908	20,154,108			238,942	238,942		20,393,050		342,230	342,230		11/15/2026	1
912803-CH-4	UNITED STATES TREASURY PRINCIPAL STRIP		07/16/2019	MARKETS		45,928,017	57,900,000	45,842,978	47,743,075			442,915	442,915		48,185,989		(2,257,972)	(2,257,972)		05/15/2030	1
912828-6T-2	UNITED STATES TREASURY SENIOR GOVT BND		08/29/2019	Various		59,054,574	55,800,000	57,890,324				(21,378)	(21,378)		57,868,946		1,185,628	1,185,628	329,209	05/15/2029	1
0599999	Subtotal - Bonds - U.S. Governments					125,734,700	137,716,829	121,847,224	67,918,068			656,423	656,423		126,464,814		(730,114)	(730,114)	330,071	XXX	XXX
84966H-YV-6	NEW YORK N Y MUNITAX BND GO 5.846% 06/		09/17/2019	DIRECT		1,141,544	845,000	1,056,765	1,053,245			(4,438)	(4,438)		1,048,807		92,737	92,737	39,519	06/01/2040	1FE
2499999	Subtotal - U.S. Political Subdivisions of States, Territories and Possessions					1,141,544	845,000	1,056,765	1,053,245			(4,438)	(4,438)		1,048,807		92,737	92,737	39,519	XXX	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH MUNITAX BND		09/15/2019	Call 100.0000		1,165,000	1,165,000	1,154,131	1,154,944			956	956		1,155,899		9,101	9,101	36,849	09/15/2025	1FE
048677-AH-1	ATLANTIC MARINE CORPS COMMUNIT MUNITAX		08/15/2019	Redemption 100.0000				22,730	22,730			3	3		22,306		425	425	612	02/15/2048	3FE
13017H-AE-6	CALIFORNIA EARTHQUAKE AUTH REV MUNITAX B		07/01/2019	Maturity		210,000	210,000	213,053	210,362			(362)	(362)		210,000				5,891	07/01/2019	1FE
25477G-EU-5	DISTRICT OF COLUMBIA DISTRICTCOLUMBIA INC		07/29/2019	DIRECT		422,927	335,000	401,625	400,053			(1,647)	(1,647)		398,406		24,521	24,521	12,466	12/01/2035	1FE
28622V-AE-0	ELECL0 178 3.776% 10/25/30		08/12/2019			4,843,750	5,000,000	5,001,500	5,017,021			(13,012)	(13,012)		5,004,009		(160,259)	(160,259)	166,422	10/25/2030	1FE
3128MC-ET-8	FHLMC FGOLD15YRGIANT 5.000% 04/01/24		09/01/2019	Paydown		2,872	2,872	3,001	2,991			(119)	(119)		2,872				97	04/01/2024	1
31298F-2A-9	FHLMC FGOLD30YR 7.000% 01/01/31		09/01/2019	Paydown		15	15	16	16						15				1	01/01/2031	1
31298F-JL-7	FHLMC FGOLD30YR 7.000% 01/01/31		09/01/2019	Paydown		16	16	16	16						16				1	01/01/2031	1
3133EH-ZR-7	FEDERAL FARM CREDIT BANKS FUND AGENCY BN		08/22/2019	Call 100.0000		250,000	250,000	248,363	250,000			16	16		248,378		1,622	1,622	3,512	09/25/2037	1
3133TB-MY-3	FHLMC AGENCY CMO T-8 A8 7.000% 11/15/2		09/01/2019	Paydown		18,314	18,314	20,508	19,696			(1,382)	(1,382)		18,314				852	11/15/2028	1
313401-U2-5	FEDERAL HOME LOAN MORTGAGE COR FHLMC30YR		09/01/2019	Paydown		381	381	387	384			(3)	(3)		381				24	01/01/2020	1
3136AY-M9-1	FNMA 17-93A AGENCY CMO 17-93 ZM 3.500%		09/01/2019	Paydown		8,040,592	8,040,592	8,001,578	8,001,819			38,773	38,773		8,040,592				145,378	11/25/2057	1
31376G-K3-2	FHLMC FHMS K043 0.666% 12/25/24		09/01/2019	Paydown				638	530			(530)	(530)						82	12/25/2024	1
31383M-0B-2	FEDERAL NATIONAL MORTGAGE ASSO FNMA30YR		09/01/2019	Paydown		825	825	883	881			(56)	(56)		825				41	12/01/2028	1
3138E0-09-3	FEDERAL NATIONAL MORTGAGE ASSO POOL # AJ		09/01/2019	Paydown		439	439	440	440			(1)	(1)		439				11	12/01/2041	1
31418P-8N-0	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		09/01/2019	Paydown		119	119	123	122			(3)	(3)		119				3	03/01/2025	1
31418T-XF-9	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		09/01/2019	Paydown		248	248	257	256			(9)	(9)		248				7	05/01/2025	1
31418U-2M-5	FEDERAL NATIONAL MORTGAGE ASSO POOL # AD		09/01/2019	Paydown		1,866	1,866	1,939	1,935			(68)	(68)		1,866				56	06/01/2025	1
31419A-HL-4	FEDERAL NATIONAL MORTGAGE ASSO FNMA15YR		09/01/2019	Paydown		2,973	2,973	3,089	3,082			(109)	(109)		2,973				88	08/01/2025	1
346845-AG-5	FORT BENNING FAMILY COMMUNITIE MUNITAX B		07/15/2019	Redemption 100.0000		7,592	7,592	7,782				(1)	(1)		7,781		(189)	(189)	231	01/15/2051	2FE
346845-AK-6	FORT BENNING FAMILY COMMUNITIE JRSEC COR		07/15/2019	Redemption 100.0000		5,061	5,061	5,891				(4)	(4)		5,887		(826)	(826)	154	01/15/2051	1FE
35563C-AA-6	FEDERAL HOME LOAN MORTGAGE COR FHMFR 15-		09/01/2019	Paydown		3,551	3,551	3,776	3,770			(219)	(219)		3,551				101	11/25/2055	1
35563C-AJ-7	FREMF ABS 5-R1-2A 144A 4.096% 10/25/52		09/25/2019	Paydown		982	982	1,024				(43)	(43)		982				13	10/25/2052	1
452001-5Y-2	ILLINOIS EDL FACS AUTH ILLINOISDELFACTSAU		07/01/2019	Call 100.0000		3,255,000	3,255,000	3,407,822	3,380,412			(24,107)	(24,107)		3,356,305		(101,305)	(101,305)	182,280	07/01/2021	1FE
45200F-CE-7	ILLINOIS ST FIN AUTH REVENUE ILLINOISSSTF		07/01/2019	Call 100.0000		515,000	515,000	577,531	575,923			(1,441)	(1,441)		574,482		(59,482)	(59,482)	32,373	07/01/2033	1FE
487312-AA-8	KEENAN FORT DETRICK ENERGY LLC MUNI REV		07/01/2019	Redemption 100.0000		5,292	5,292	5,897	596			5,255	5,255		5,852		(559)	(559)	(900)	05/15/2033	1FE
658207-MA-0	NORTH CAROLINA HSG FIN AGY MUNITAX BND R		08/01/2019	Call 100.0000		20,000	20,000	20,961	20,379			(62)	(62)		20,317		(317)	(317)	1,317	01/01/2030	1FE
73358W-CX-0	PORT AUTH NY & NJ MUNI BND REV 5.647%		09/17/2019	Various		1,282,775	955,000	1,183,675	1,179,189			(5,613)	(5,613)		1,173,576		109,199	109,199	47,637	11/01/2040	1FE
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV RANCHOUCAM		09/01/2019	Call 100.0000		280,000	280,000	305,883	305,085			(925)	(925)		304,161		(24,161)	(24,161)	17,534	09/01/2031	2FE
88213A-NZ-4	TEXAS A & M UNIVERSITY MUNITAX BND 4		07/29/2019	DIRECT		540,645	500,000	500,000							500,000		40,645	40,645		05/15/2039	1FE
91412G-XE-0	UNIVERSITY OF CALIFORNIA UNIVERSITY CALI		07/29/2019	J.P. MORGAN SECURITIES INC		962,775	905,000	899,118	899,249			45	45		899,294		63,481	63,481	25,298	05/15/2045	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					21,861,740	21,503,868	21,993,209	21,179,151			(4,668)	(4,668)		21,959,846		(98,104)	(98,104)	688,737	XXX	XXX
00037U-AA-8	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3		09/16/2019	Paydown		50,991	50,991	50,991	50,990						50,991				1,726	12/15/2038	1FE
00037U-AC-4	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3		07/01/2019	Paydown		35	35		(1)			49	49		35				397	12/15/2038	3
00037U-AC-4	AASET 2018-3 NTE ISR DSG AT CO ABS 18-3		09/15/2019	Paydown		21,710	21,710	21,687	10,853			24	24		21,710				902	12/15/2038	3FE
001406-AB-3	DCAL AVIATION FINANCE LTD DCAL ABS -1A-B		08/15/2019	Paydown		70,906	73,640	72,895				(6,150)	(6,150)		70,906				2,420	02/15/2040	2FE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
00190V-HF-1	ASG_11-1 ASG_11-1 4.180% 11/28/35		09/01/2019	Paydown MORGAN STANLEY & CO. INC		90,767	91,142	64,609	65,428			25,338	25,338		90,767				2,572	11/28/2035	1FM
00192R-AG-3	ARES_15-35RA ABS2015-35RA 3.953% 07/15		08/19/2019			10,814,100	11,000,000	11,000,000	11,027,743			(28,171)	(28,171)		10,999,572		(185,472)	(185,472)	399,675	07/15/2030	1FE
00206R-CS-9	AT&T INC SENIOR CORP BND 3.600% 02/17/		09/27/2019			437,804	420,000	438,732	420,000			(490)	(490)		438,242		(438)	(438)	1,848	02/17/2023	2FE
00206R-DQ-2	AT&T INC SENIOR CORP BND 4.250% 03/01/		09/27/2019			457,195	420,000	462,168	420,000			(469)	(469)		461,699		(4,504)	(4,504)	10,413	03/01/2027	2FE
00206R-HK-1	AT&T INC SENIOR CORP BND 4.850% 03/01/		09/27/2019			170,127	150,000	172,335	150,000			(72)	(72)		172,263		(2,136)	(2,136)	4,486	03/01/2039	2FE
00206R-HV-7	AT&T INC SENIOR CORP BND 2.950% 07/15/		09/27/2019			495,562	490,000	499,898	490,000			(120)	(120)		499,778		(4,216)	(4,216)	3,052	07/15/2026	2FE
00206R-HW-5	AT&T INC SENIOR CORP BND 3.800% 02/15/		09/27/2019			445,082	420,000	447,972	420,000			(313)	(313)		447,659		(2,577)	(2,577)	2,039	02/15/2027	2FE
00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 06/08/63		07/03/2019			3,089,391	3,089,391	3,988,313	3,875,858			(786,467)	(786,467)		3,089,391				99	06/08/2063	1FE
00226D-AB-8	AASET 2019-1 TRUST AASET 19-1 ABS 19-1		09/15/2019			15,150	15,150	15,150	15,150						15,150				99	05/15/2039	2FE
002287Y-AR-0	ABBVIE INC SENIOR CORP BND 4.500% 05/		09/12/2019			8,933,447	8,371,000	8,254,434	8,257,311			3,363	3,363		8,260,673		672,774	672,774	316,005	05/14/2035	2FE
015271-AC-3	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO		08/16/2019			4,240,200	4,000,000	4,192,600	4,097,686			(19,590)	(19,590)		4,078,095		(78,095)	(78,095)	401,200	04/01/2022	2FE
02146Y-AA-4	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 06-0		09/20/2019			589,911	589,384	412,848	401,788			188,123	188,123		589,911				10,520	07/20/2046	1FM
02147R-AF-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 06-		09/01/2019			2,493	2,632	1,926	1,970			523	523		2,493				102	08/25/2036	1FM
02148F-AE-5	CWALT 2007-4CB 1 CWALT 07-4CB 5.750% 0		09/01/2019			71,058	89,430	74,334	70,133			925	925		71,058				2,664	04/25/2037	1FM
02148K-AJ-3	CWALT 2006-40T1 CWALT 06-40T 2.418% 01		09/25/2019			35,830	35,877	21,055	23,659			12,171	12,171		35,830				532	01/25/2037	1FM
02150D-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 07-		09/25/2019			356,986	356,986	158,859	217,457			139,529	139,529		356,986				6,391	05/25/2047	1FM
02150P-AA-6	CWALT 2007-04G A RMBS CWALT 07 04G A1A		09/25/2019			108,385	108,385	59,849	69,963			38,421	38,421		1,899				1,899	06/25/2037	1FM
02151N-BH-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 07-		09/01/2019			27,582	28,779	18,914	18,881			8,701	8,701		27,582				709	08/25/2037	1FM
025537-AG-6	AMERICAN ELECTRIC POWER CO INC SENIOR CO		07/08/2019			6,355,706	6,285,000	6,234,500			4,081		4,081		6,238,581		117,125	117,125	105,064	12/15/2022	2FE
025816-CF-4	AMERICAN EXPRESS COMPANY SENIOR CORP BND		09/13/2019			2,032,767	1,980,000	1,978,515			64		64		1,978,579		54,188	54,188	19,938	05/20/2026	1FE
0258M-EL-9	AMERICAN EXPRESS CREDIT CORP SENIOR CO		09/13/2019			2,842,344	2,700,000	2,760,372	2,753,060			(4,085)	(4,085)		2,748,976		93,368	93,368	77,468	05/03/2027	1FE
02665W-AH-4	AMERICAN HONDA FINANCE CORPORA CORP BND		08/15/2019			10,000,000	10,000,000	9,944,010	9,970,999			29,001	29,001		10,000,000				225,000	08/15/2019	1FE
026930-AA-5	AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		09/25/2019			311,689	311,689	232,419	235,020			76,668	76,668		311,689				5,655	03/25/2047	1FM
032511-AY-3	ANADARKO PETROLEUM CORPORATION CORP BND		09/18/2019			7,594,181	6,680,000	7,796,442	7,617,703			(23,522)	(23,522)		7,594,181				441,131	09/15/2036	2FE
032511-BB-2	ANADARKO PETROLEUM CORPORATION SENIOR CO		09/18/2019			447,855	1,000,000	421,320	433,052			14,803	14,803		447,855				414	10/10/2036	2FE
037735-CR-6	APPALACHIAN POWER CO SENIOR CORP BND 4		07/08/2019			8,973,441	8,700,000	8,950,195			(41,999)		(41,999)		8,908,196		65,245	65,245	310,155	03/30/2021	2FE
03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A 3.00		09/15/2019			522,851	522,851	522,851	522,851						522,851				10,140	07/01/2038	1FE
03879M-AC-7	ARC Rail 2013-1 C ARC 13-1 0.000% 12/3		09/15/2019				(606,953)	(606,953)	(606,953)			606,953	606,953							12/31/2050	5FE
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S 18-1-C		08/19/2019			27,004	27,004	27,278				(274)	(274)		27,004				248	12/19/2068	2
04301Y-AA-1	ARTEMIS AIRCRAFT INVEST LLC ABS S 18-1-C		09/19/2019			33,865	33,865	34,208	20,840			(344)	(344)		33,865				385	12/19/2068	2PL
04546K-AA-6	APOLLO AVIATION SECURITIZATION ABS 18-2		09/16/2019			10,817	10,817	10,816	10,816						10,817				320	11/18/2038	1FE
04546K-AB-4	APOLLO AVIATION SECURITIZATION ABS 18-2A		09/16/2019			16,225	16,225	16,371				(146)	(146)		16,225				512	11/18/2038	2FE
04621X-AD-0	ASSURANT INC SENIOR CORP BND 6.750% 02		08/30/2019			3,850,464	2,972,000	3,433,210	591,289			(12,307)	(12,307)		3,400,463		(428,463)	(428,463)	1,087,433	02/15/2034	2FE
054900-AJ-6	BBCMS_14-BXO SENIOR CMBS 14-BXO D 144A		08/15/2019			3,655,835	3,655,835	3,655,835	3,655,835						3,655,835				123,525	08/15/2027	1FM
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3 2.23		09/25/2019			86,312	86,312	65,386	65,516			20,796	20,796		86,312				1,558	05/25/2047	1FM
05531Y-AF-9	BB&T CORP RMBS 09-RR6 3A2 144 4.090% 1		09/01/2019			111,784	111,784	57,347	52,412			59,372	59,372		111,784				3,585	12/26/2037	1FM
05533Y-AF-7	BCAP 2011-RR5 1A BCAP 2011-RR5 3.830%		09/01/2019			133,353	133,452	118,476	126,158			7,195	7,195		133,353				3,327	03/26/2037	1FM
05542M-AT-2	BCAPB_13-RR5 RMBS 13-RR5 5A2 144A 3.29		09/01/2019			(9,392)	652,705	457,161	485,587			(494,979)	(494,979)						6,751	11/26/2046	1FM
05545J-AK-5	BCAPB_15-RR3 SENIOR 15-RR3 4A2 144A 2		07/01/2019																	02/25/2037	1FM
05950N-AD-0	BANC OF AMERICA FUNDING CORP B SUPSENIHO		09/01/2019			73,574	90,685	83,195	83,197			(9,623)	(9,623)		73,574				3,656	09/25/2036	3FM
059515-AC-0	BAFC_07-3B SENIOR ABS 07-3 TA2 2.198%		09/25/2019			2,180	2,180	1,871	2,172			8	8		2,180				46	04/25/2037	1FM
05970B-AB-6	BAFC_2015-R9 ABS_2017-2A CR 144A 3.202		09/01/2019				(24,215)	(19,378)	(19,064)			19,153	19,153						89	12/26/2046	3FM
06406G-AA-9	BANK OF NEW YORK MELLON CORP SUB CORP BN		09/13/2019			510,495	500,000	499,450	499,535			29	29		499,565		10,930	10,930	13,167	10/30/2028	1FE
07274N-AL-7	BAYER US FINANCE II LLC SENIORCORPBND144		07/08/2019			1,320,688	1,250,000	1,240,888	1,241,231			371	371		1,241,601		79,086	79,086	30,990	12/15/2028	2FE
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP BND		09/09/2019			870,755	902,000	800,256	800,850			32	32		800,882				48,989	07/15/2064	2FE
07324S-AX-0	BAYVIEW COMMERCIAL ASSET TRUST CMBS 04-		09/25/2019			453,089	453,089	369,360	415,838			37,251	37,251		453,089				9,252	01/25/2035	1FE
07324Y-AB-5	BAYVIEW COMMERCIAL ASSET TRUST ABS 06-2A		09/25/2019			88,327	88,327	71,308	75,690			12,637	12,637		88,327				1,468	07/25/2036	2FE
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		07/25/2019			39,238	39,238	30,802	33,324			5,914	5,914		39,238				619	03/25/2037	1FE
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		09/25/2019			68,142	68,142	53,491	57,872			10,270	10,270		68,142				1,266	03/25/2037	2FE
07325V-AG-9	BAYV 2007-A 2A BAYV 07-A 2.394% 05/28/		09/30/2019			236,275	236,275	220,957			15,317	15,317		236,275				539	05/28/2037	1FM	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3		08/26/2019	Paydown		7,321	7,321	5,548	5,937		1,384		1,384		7,321				133	07/25/2037	1FE
07325Y-AA-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 07-3		09/25/2019	Paydown		6,781	6,781	5,139	5,499		1,282		1,282		6,781				128	07/25/2037	3FE
07386B-AA-9	BEAR STEARNS ALT-A TRUST BALTA CMO 06-6		09/25/2019	Paydown		109,111	184,988	130,183	153,865		(44,753)		(44,753)		109,111				2,841	11/25/2036	1FM
07386U-AM-4	BSABS 2007-SD2 2A1 ABS 07-SD2 2A1 2.81		09/25/2019	Paydown		56,690	56,690	37,724	37,940		18,750		18,750		56,690				1,905	02/25/2037	1FM
073879-TU-2	BSABS 2005-HE4 M2 BSABS 05-HE4 2.978%		09/25/2019	Paydown		171,348	171,348	149,558	163,262		8,086		8,086		171,348				3,918	04/25/2035	1FM
07387A-AW-5	BEAR STEARNS ADJUSTABLE RATE M CMO 05-3		09/01/2019	Paydown		441,368	445,747	325,118	345,243		96,125		96,125		441,368				13,619	06/25/2035	1FM
07387U-GB-1	BEAR STEARNS ASSET BACKED SECUR BSABS 06-		09/25/2019	Paydown		420,237	420,237	420,237	234,921		187,767		187,767		420,237				3,735	03/25/2036	1FM
07388D-AS-7	BEAR STEARNS ARM BSARM 06-2 CMO 06-2 3A2		09/01/2019	Paydown		28,305	29,016	22,695	20,461		7,845		7,845		28,305				762	07/25/2036	1FM
07400N-AA-8	BSMF 07-ARS BSMF 07-ARS 2.188% 06/25/3		09/25/2019	Paydown		97,322	97,322	67,873	72,389		24,934		24,934		97,322				1,690	06/25/2037	1FM
07400N-AS-9	BSMF 2007-ARS 2A CMO 07-ARS 2A1 2.198		09/25/2019	Paydown		381,425	381,425	296,478	301,146		80,279		80,279		381,425				6,934	07/25/2037	1FM
07401Y-AA-3	BSMF 2007-AR4 1A BSMF 07-AR4 2.218% 09		09/25/2019	Paydown		98,653	98,653	53,458	69,959		28,694		28,694		98,653				1,784	09/25/2047	1FM
092113-AH-2	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019	DEUTSCHE BANK AG		490,975	465,000	508,462	489,998		(2,755)		(2,755)		487,242		3,733	3,733	12,516	11/30/2023	2FE
092113-AM-1	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019	STIFEL NICOLAUS & CO INC		2,977,020	3,000,000	2,946,090	2,955,936		2,639		2,639		2,958,575		18,445	18,445	95,288	01/15/2027	2FE
092113-AN-9	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019	WELLS FARGO SECURITIES		2,522,875	2,500,000	2,486,375	2,487,023		137		137		2,487,161		35,714	35,714	88,375	09/15/2046	2FE
10112R-AR-5	BOSTON PROPERTIES LP CORP BND 5.625% 1		09/18/2019	Call 103.8947		1,038,945	1,000,000	1,157,120	1,034,738		(15,120)		(15,120)		1,019,618		(19,618)	(19,618)	86,291	11/15/2020	2FE
12189L-BA-8	BURLINGTON NORTHERN SANTA FE L SENIOR CO		09/13/2019	J.P. MORGAN SECURITIES INC		1,581,195	1,500,000	1,557,255	1,550,325		(3,904)		(3,904)		1,546,420		34,775	34,775	36,698	06/15/2027	1FE
12189P-AJ-1	BURLINGTON NORTHERN AND SANTA CORP BND		07/15/2019	Redemption 100.0000		277,811	277,811	319,030	292,513		59		59		292,572		(14,762)	(14,762)	18,688	07/15/2022	1FE
12479R-AF-4	CAPITAL AUTOMOTIVE REIT CAUTO SENIORABS		09/15/2019	Paydown		10,601	10,601	10,601	10,601						10,601				268	04/15/2047	1FE
12512J-AX-2	CD 18-CD7 SUBCOMBS18-CD7 0.678% 08/15/5		09/01/2019	Paydown		449	449	449	449		(449)		(449)						40	08/15/2051	1FE
12515G-AH-0	CD COMMERCIAL MORTGAGE TRUST C SUBSENIOR		07/08/2019	DEUTSCHE BANK AG		1,833,211	1,700,000	1,721,848	1,720,786		(668)		(668)		1,720,118		113,093	113,093	47,651	02/10/2050	1FM
12526J-AC-0	CFIP 17-1A ABS2017-1A 3.950% 01/18/30		08/19/2019	MORGAN STANLEY & CO. INC		7,824,800	8,000,000	8,008,800	8,032,838		(24,063)		(24,063)		8,008,775		(183,975)	(183,975)	288,121	01/18/2030	1FE
12559Q-AD-4	CIT MORTGAGE LOAN TRUST CITM 0 ABS 07-1		09/25/2019	Paydown		2,779	2,779	2,418	2,469		311		311		2,779				70	10/25/2037	1FM
12566R-AD-3	CITI MORTGAGE ALT CMALT 06-A6 RMBS 06-A6		09/01/2019	Paydown		28,531	30,088	26,741	27,069		1,462		1,462		28,531				1,231	11/25/2036	1FM
12566T-AB-3	CMALT 06-A7 CMALT 06-A7 6.000% 12/25/3		09/01/2019	Paydown		48,604	74,062	64,463	64,418		(15,813)		(15,813)		48,604				2,006	12/25/2036	1FM
12566V-AM-9	CITIMORTGAGE ALTERNATIVE LOAN CMALT 06-A		09/01/2019	Paydown		8,800	13,409	9,790	10,234		(1,434)		(1,434)		8,800				564	12/25/2036	1FM
12566X-AE-2	CMALT 07-A4 WHOLE CMO 07-A4 5.750% 04/		09/01/2019	Paydown		124,602	140,784	101,540	116,834		7,768		7,768		124,602				3,385	04/25/2037	1FM
12566Y-AK-4	CMALT 2007-A7 2A CMO 07-A7-11A1 2.418%		09/25/2019	Paydown		74,519	121,493	96,295	99,161		(24,642)		(24,642)		74,519				1,769	07/25/2037	1FM
12591U-AJ-2	COMM 14-LBS2 SUB CMBS 14-LBS2 B 4.701%		07/31/2019	UBS WARBURG LLC		238,777	226,295	231,287	230,808		403		403		231,211		7,565	7,565	7,120	03/10/2047	1FM
12593F-BJ-2	COMM 15-LC21 SUBSUBCMBS15-LC21 4.299%		08/09/2019	DIRECT		4,962,500	5,000,000	4,587,500	4,600,577		33,677		33,677		4,634,254		328,246	328,246	152,516	07/10/2048	4FM
126281-BB-9	CSAIL 15-C1 SENIOR CMBS 15-C1 XA 0.861		08/01/2019	DIRECT							447		447		447		(447)	(447)	33,532	04/15/2050	1FE
126408-GU-1	CSX CORP CORP BND 5.500% 04/15/41		07/15/2019	GOLDMAN SACHS & CO.		3,933,937	3,258,000	3,647,289	3,641,567		(5,624)		(5,624)		3,635,943		297,995	297,995	134,890	04/15/2041	2FE
12641T-CR-5	CREDIT SUISSE MORTGAGE CAPITAL SENIORWHO		09/01/2019	Paydown		83	83	76	76		(76)		(76)						2	06/26/2036	1FM
12642J-CE-5	CSMC 09-11R CSMC 2009-11R 3.627% 09/26		09/01/2019	Paydown		478,615	613,060	416,275	419,196		59,419		59,419		478,615				16,089	09/26/2036	1FM
12642Y-DA-9	CREDIT SUISSE MORTGAGE CAPITAL RMBS 16R		09/01/2019	Paydown		128	128	114	114		(114)		(114)						10	06/26/2036	1FE
12644N-UH-7	CSMC 10-9R SENIORWHOLECMO10-9R144A 2.4		09/25/2019	Paydown		223,210	223,210	168,835	169,243		53,966		53,966		223,210				4,381	10/27/2036	2FM
12645L-AW-9	CREDIT SUISSE MORTGAGE TRUST C RMBS 11-5		09/01/2019	Paydown		232,524	245,150	185,855	187,550		44,973		44,973		232,524				14,765	09/27/2047	1FM
12645Q-FQ-6	CSMC 11-6R WHOLE CMO 11-6R-6A2 4.459%		09/01/2019	Paydown		273,778	237,859	237,859	245,805		(245,805)		(245,805)						8,176	08/28/2058	4FM
12646P-EA-3	CSMC 2013-2R 6A2 WHOLE CMO 13-R2 6A2 3		09/01/2019	Paydown		214,693	318,816	225,144	225,652		(10,960)		(10,960)		214,693				5,692	09/27/2036	1FM
12647Q-AU-0	CSMC 2013-11R 3A CSMC 2013-11R 4.322%		09/01/2019	Paydown		673,695	638,457	489,320	491,349		182,346		182,346		673,695				18,328	01/27/2047	1FM
126650-AY-6	CVS PASSTHROUGH TRUST CVSCAREMARKCORP		09/10/2019	Redemption 100.0000		244,393	244,393	261,418	260,549		(828)		(828)		259,721		(15,328)	(15,328)	8,246	10/10/2027	2
126650-BP-4	CVS PASSTHROUGH TRUST CORP BND 6.036%		09/10/2019	Various		23,805	23,805	25,464	25,377		(94)		(94)		25,283		(1,479)	(1,479)	958	12/10/2028	2FE
126659-AA-9	CVS HEALTH CORP SECURED CORP BND 144A		09/10/2019	Redemption 100.0000		10,929	10,929	13,298	13,199		(106)		(106)		13,094		(2,165)	(2,165)	609	07/10/2031	2FE
12665U-AA-2	CVS PASSTHROUGH TRUST SECURED CORP BND 1		09/10/2019	Redemption 100.0000		56,554	56,554	55,745	55,768		25		25		55,792		762	762	1,774	01/10/2036	2FE
12665V-AA-0	CVS PASS-THROUGH TRUST SERIES SECURED CO		09/10/2019	Redemption 100.0000		3,202	3,202	3,410	3,371		(7)		(7)		3,364		(161)	(161)	89	08/11/2036	2FE
126670-ZC-5	GSCC 06-1 ABS 06-1A1 2.418% 02/25/36		09/25/2019	Paydown		785,911	777,973	753,454	758,112		27,799		27,799		785,911				12,231	02/25/2036	1FM
126670-ZM-3	COUNTRYWIDE ASSET-BACKED CERTI CIVL 06-6		09/25/2019	Paydown		714,780	714,780	606,416	614,960		99,820		99,820		714,780				13,208	09/25/2036	1FM
12667G-DQ-3	COUNTRYWIDE ALTERNATIVE LOAN T RMBS 5-U3		09/25/2019	Paydown		260,680	261,649	223,383	223,347		37,333		37,333		260,680				4,962	05/25/2035	1FM

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
12667G-LB-4	CWALT 2005-27 1A CWALT 05-27 3.847% 08		09/01/2019	Paydown		44,199	44,199	28,275	27,842				16,357		44,199				1,111	08/25/2035	1FM
12667G-NS-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO 05-24		09/01/2019	Paydown		106,614	100,861	55,087	58,595				48,019		106,614				2,732	07/20/2035	1FM
12667G-T3-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 05-		09/25/2019	Paydown		2,831	3,182	2,039				792			2,831				8	08/25/2035	1
12667G-TM-5	COUNTRYWIDE ALTERNATIVE LOAN T CMO CWALT		09/25/2019	Paydown		16,507	20,947	12,292	12,813			3,694			16,507				313	07/25/2035	1FM
12667G-Y9-8	CWALT 2005-38 A1 CMO 05-38 A1 3.947% 0		09/01/2019	Paydown		14,742	14,742	13,130	13,184			1,558			14,742				371	09/25/2035	1FM
12667G-Z3-0	COUNTRYWIDE ALTERNATIVE LOAN T CMO 05-38		09/25/2019	Paydown		201,968	201,968	123,671	139,028			62,940			201,968				4,165	09/25/2035	1FM
12668A-4S-1	CWALT 05-AR1 WHOLE CMO 2.368% 10/25/35		09/25/2019	Paydown		268,598	300,632	247,569	248,415			20,183			268,598				6,367	10/25/2035	1FM
12668A-CP-8	CWALT 2005-51 2A RMB5 CWALT 05 51 2A1		09/19/2019	Paydown		203,580	203,580	99,196	110,377			93,203			203,580				4,459	11/20/2035	1FM
12668A-CY-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 05-		09/01/2019	Paydown		52,074	52,074	29,303	29,303			22,303			52,074				1,255	11/20/2035	1FM
12668A-EV-3	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		09/19/2019	Paydown		311,985	311,985	198,486	201,436			110,549			311,985				6,108	11/20/2035	1FM
12668A-GN-9	CWALT 2005-56 1A CMO 05-56 1A1 3.478%		09/25/2019	Paydown		639,433	639,433	420,600	444,594			194,840			639,433				16,084	11/25/2035	1FM
12668A-JM-8	COUNTRYWIDE ALTERNATIVE LOAN T CMO 2005-		09/01/2019	Paydown		81,107	134,552	101,551	101,425			(20,318)			81,107				3,071	11/25/2035	1FM
12668A-TN-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 05-		09/25/2019	Paydown		42,931	42,931	25,388	25,340			17,591			42,931				883	12/25/2035	1FM
12668B-E3-3	CWALT 2006-0A6 1 RMB5 06-0A6 1A2 2.228		09/25/2019	Paydown		80,548	80,548	71,670	71,807			8,741			80,548				1,377	07/25/2046	1FM
12668B-LL-5	CWALT 2006-2CB A CWALT 06-2CB 6.000% 0		09/01/2019	Paydown		105,442	138,443	71,486	71,803			33,639			105,442				3,630	03/25/2036	1FM
12668B-MM-0	CWALT 2006-5T2 A WHOLE CMO 06-5T2 A3 6		09/01/2019	Paydown		14,904	20,327	19,068	19,068			(5,002)			14,904				837	04/25/2036	1FM
12669A-D7-0	CWHL 06-HY2 CWHL 06-HY2 3.450% 04/22/3		09/01/2019	Paydown		3,547	3,283	1,655	1,845			1,702			3,547				90	04/22/2036	1FM
12669A-MS-4	CWHL 2005-26 1A8 CMO 05-26 1A8 5.500%		09/01/2019	Paydown		129,331	143,124	117,368	116,931			12,400			129,331				6,197	11/25/2035	1FM
12803P-AB-4	CAJLN GLOBAL LLC SENIORABS17-1A144A 6		08/20/2019	Paydown		37,500	37,500	38,297	38,291			(791)			37,500				1,828	08/20/2047	2FE
14069B-AA-2	CAPMARK MILITARY HOUSING TRUST PRELCFSEN		09/10/2019	Paydown		1,783	1,783	1,798				(14)			1,783				60	02/10/2052	1
14316C-AG-8	CARLYLE GLOBAL MKT CGMS 14-4RA ABS2014-4		09/26/2019	CREDIT SUISSE ZURICH		22,519,688	22,950,000	22,950,000	23,015,221			(74,450)			22,940,771		(421,083)	(421,083)	923,523	07/15/2030	1FE
14856E-AA-3	CLAST 15-1A ABS T 15-1A 144A 4.750% 03		08/15/2019	Paydown		48,047	48,047	47,830				217			48,047				857	03/15/2034	1
14856E-AA-3	CLAST 15-1A ABS T 15-1A 144A 4.750% 03		09/15/2019	Paydown		26,009	26,009	25,891				118			26,009				618	03/15/2034	1PL
161630-CF-3	CHASE MORTGAGE FINANCE CORPORA CHASE 07-		09/01/2019	Paydown		106,143	106,650	82,240	81,939			24,204			106,143				2,855	03/25/2037	1FM
16678W-AB-2	CHEVY CHASE MORTGAGE FUNDING C SENIOR WH		09/25/2019	Paydown		1,556,791	1,609,652	1,211,493	1,225,922			330,869			1,556,791				25,335	04/25/2047	1FM
16678Y-AA-0	CMFC 2006-3A A1 WHOLE CMO 144A 2.148%		09/25/2019	Paydown		377,070	554,804	469,518	421,403			(44,333)			377,070				14,008	08/25/2047	1FM
16678Y-AB-8	CHEVY CHASE MORTGAGE FUNDING C RMB5 06-3		09/25/2019	Paydown		953,876	1,195,460	880,160	886,988			66,888			953,876				23,555	08/25/2047	1FM
172973-3P-2	CMST 2005-7 3A1 CMO 05-7 3A1 5.000% 10		08/09/2019	AMHERST PIERPONT SECUI		18,267	20,073	9,557	13,460			7,945			21,406		(3,139)	(3,139)	619	10/25/2035	1FM
172973-3P-2	CMST 2005-7 3A1 CMO 05-7 3A1 5.000% 10		07/01/2019	Paydown		52	52	25	35			17			52				2	10/25/2035	1FM
172981-AD-4	CMILT 2006-4 2A1 CMILT 06-4 6.000% 12/		09/01/2019	Paydown		77,606	88,618	79,162	78,790			(1,184)			77,606				2,100	12/25/2035	1FM
17309B-AC-1	CMILT 06-WF2 ABS 06-WF2 A2D 6.164% 05/		09/01/2019	Paydown		154,854	154,854	82,321	81,543			73,311			154,854				1,355	05/25/2036	1FM
17309B-AD-9	CMILT 06-WF2 CMILT 06-WF2 6.351% 05/25		09/01/2019	Paydown		88,689	88,689	46,074	45,886			42,803			88,689				1,326	05/25/2036	1FM
17309F-AG-3	CITIGROUP MORTGAGE LOAN TRUST I SUPSENIHO		09/05/2019	CREDIT SUISSE ZURICH		2,110,443	2,121,048	2,081,593	2,081,005			260,463			2,341,468		(231,025)	(231,025)	80,705	07/25/2036	4FM
17309F-AG-3	CITIGROUP MORTGAGE LOAN TRUST I SUPSENIHO		08/01/2019	Paydown		48,598	353,642	347,063	346,965			(298,367)			48,598				11,559	07/25/2036	2FM
17309F-AG-3	CITIGROUP MORTGAGE LOAN TRUST I SUPSENIHO		09/01/2019	Paydown		8,630	8,685	8,523	8,521			110			8,630				321	07/25/2036	4FM
17311X-AS-4	CMILT 2007-AMC2 A1 ABS 07-AMC2 A1 144A		09/25/2019	Paydown		385,377	385,377	297,466	298,417			86,960			385,377				6,737	01/25/2037	1FM
17312V-AD-0	CMILT 2007-6 1A2 RMB5 07-6 1A2A 3.738%		09/01/2019	Paydown		234,776	260,128	100,768	100,768			134,008			234,776				6,848	03/25/2037	1FM
17323N-AB-9	CMILT 2015-2 1A2 WHOLE CMO 2.218% 06/2		09/25/2019	Paydown		260,540	260,540	170,124	199,511			(199,511)			260,540				4,696	06/25/2047	1FM
18452L-AJ-7	QLRCK 15-1A ABS 2015-1A BR 3.878% 10/2		08/13/2019	MORGAN STANLEY & CO. INC		5,401,000	5,500,000	5,500,000	5,530,620			(16,367)			5,514,253		(113,253)	(113,253)	189,647	10/20/2030	1FE
199575-AV-3	OHIO POWER CO SENIOR CORP BND 5.850% 1		07/17/2019	J.P. MORGAN SECURITIES INC		4,486,780	3,539,000	4,188,506	4,173,791			(14,345)			4,159,447		327,333	327,333	165,050	10/01/2035	1FE
21872B-AJ-5	COREAF 18-1 SUBSUBCMB518-1144A 4.369%		07/23/2019	MORGAN STANLEY & CO. INC		1,329,443	1,250,000	1,249,962	1,249,780			10			1,249,790		79,653	79,653	35,498	06/01/2051	1FE
222862-AJ-3	COVENTRY HEALTH CARE INC SENIOR CORP BND		08/15/2019	Call 105.3110		4,212,440	4,000,000	4,491,144	4,208,354			(57,393)			4,150,961		(150,961)	(150,961)	357,773	06/15/2021	2FE
22541L-AE-3	CREDIT SUISSE USA INC CREDIT SUISSE (USA		07/29/2019	BOSTON COR		5,060,408	3,541,000	4,549,555	4,519,225			(31,199)			4,488,025		572,383	572,383	262,809	07/15/2032	1FE
22546U-AA-6	CSRT 2013-A B SENIOR ABS 13-A-B 144A		07/25/2019	Paydown		126,642	126,642	121,527	119,387			7,255			126,642				2,375	01/25/2030	2FE
225470-W6-7	CREDIT SUISSE MORTGAGE CAPITAL RMB5 06-3		09/01/2019	Paydown		23,182	23,182	14,342	14,335			8,847			23,182				165	04/25/2036	1FM
225470-XB-4	CREDIT SUISSE MORTGAGE CAPITAL RMB5 06-3		09/01/2019	Paydown		220,518	220,518	238,234	222,233			(1,715)			220,518				8,031	05/15/2023	1FM
22822R-BH-2	CROWN CASTLE TOWERS LLC SECURED CORPBND14		09/17/2019	DIRECT		808,797	750,000	752,150	752,069			(207)			751,862		56,935	56,935	24,209	07/15/2048	1FE
23242G-AE-4	CWALT 2006-0A16 CWALT 06-016 2.208% 10		09/25/2019	Paydown		246,150	246,150	118,513	153,881			92,270			246,150				4,364	10/25/2046	1FM
23245F-AC-7	CWALT 2006-0C10 CWALT 06-0C10 2.198% 1		09/25/2019	Paydown		144,989	170,049	118,513	118,835			26,153			144,989				2,940	11/25/2036	1FM
23245P-AA-9	COUNTRYWIDE ALTE CWALT 06-0A22 CMO 06-0A		09/25/2019	Paydown		345,819	345,819	252,653	261,302			84,51									

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
251508-AB-3	DALT_06-AR2 ABS R2-A12 2.198% 05/25/36		09/25/2019	Paydown		255,078	271,093	260,927			(5,849)		(5,849)		255,078				1,823	05/25/2036	1FM
25150R-AE-5	DBALT_06-AR6 ABS_06-AR6 A5 2.268% 02/2		09/25/2019	Paydown		176,846	176,846	131,900	139,269		(139,269)		(139,269)						3,272	02/25/2037	1FM
25150U-AA-6	DBALT 2007-0A2 A WHOLE CMO 07-0A2 3.21		09/01/2019	Paydown		123,175	123,175	92,274	93,072		30,103		30,103		123,175				2,727	04/25/2047	1FM
25150W-AA-2	DEUTSCHE ALT-A SECURITIES INC DBALT_07-0		09/25/2019	Paydown		387,014	387,014	254,066	310,824		76,190		76,190		387,014				2,199	07/25/2047	1FM
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1 2.318%		09/25/2019	Paydown		414,467	670,904	412,016	418,871		(4,404)		(4,404)		414,467				11,868	04/25/2037	1FM
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1 2.318%		09/25/2019	Paydown		35,112	52,026	32,834			2,278		2,278		35,112				106	04/25/2037	1FM
25152B-AB-4	DBALT 2007-2 1A2 SENIOR ABS_07-2 1A2 2		09/25/2019	Paydown		422,804	422,804	383,264	391,308		31,496		31,496		422,804				9,576	09/25/2047	1FM
254687-EA-0	WALT DISNEY CO SENIOR CORP BND 144A 6.		09/18/2019	Call	142.9710	1,242,418	869,000	1,068,655			(4,123)		(4,123)		1,064,532		(195,532)	(195,532)	400,917	12/15/2035	1FE
254687-EC-6	WALT DISNEY CO SENIOR CORP BND 144A 8.		09/18/2019	Call	162.3990	10,276,609	6,328,000	8,953,894			(48,937)		(48,937)		8,904,956		(2,576,956)	(2,576,956)	4,203,610	10/17/2036	1FE
26138E-AX-7	KEURIG DR PEPPER INC SENIOR CORP BND 3		07/29/2019	Redemption	100.0000	531,689	525,000	483,336			2,258		2,258		485,594		46,094	46,094	11,255	06/15/2027	2FE
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		09/16/2019	Redemption	100.0000	614,468	614,468	614,468	614,468						614,468				17,938	11/30/2067	1FE
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		09/16/2019	Redemption	100.0000	454,285	454,285	454,285	454,285						454,285				13,263	11/30/2067	1FE
26362#-AC-7	DUBLINASSETHOLDINGS TERMLOAN 0.000% 11		09/16/2019	Redemption	100.0000	2,912,804	2,912,804	2,912,804	2,912,804						2,912,804				98,579	11/30/2067	1FE
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORP BND 5.3		09/17/2019	J.P. MORGAN SECURITIES INC		725,042	565,000	662,133	660,519		(2,078)		(2,078)		658,440		66,602	66,602	32,773	02/15/2040	1FE
26442R-AD-3	DUKE ENERGY PROGRESS LLC SECURED CORP BN		09/17/2019	WELLS FARGO SECURITIES		1,050,077	937,000	940,403	940,360		(55)		(55)		940,305		109,772	109,772	31,108	12/01/2044	1FE
29364N-AP-3	ENTERGY MISSISSIPPI INC SECURED CORP BND		07/01/2019	Maturity		5,000,000	5,000,000	5,190,960	5,088,989		(88,989)		(88,989)		5,000,000				332,000	07/01/2019	1FE
30958P-AA-1	FARMERS EXCHANGE CAPITAL 11 SUB CORP BND		09/13/2019	DIRECT		1,514,241	1,250,000	1,268,100			(300)		(300)		1,267,800		246,441	246,441	67,490	11/01/2053	2FE
316599-AE-9	FMIC 2006-3 2A4 FMIC_06-3 2.258% 11/25		09/25/2019	Paydown		140,737	140,737	76,415	74,789		65,948		65,948		140,737				972	11/25/2036	1FM
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D 2.23		09/25/2019	Paydown		44,291	44,291	29,348			14,943		14,943		44,291				87	03/25/2037	1FM
32051G-M2-8	FHAMS 2005-FA11 FHAMS_05-FA11 2.568% 0		09/25/2019	Paydown		92,414	115,558	62,523	55,254		37,160		37,160		92,414				2,260	02/25/2036	1FM
32051G-V4-4	FHAMS 06-AA1 SUPSENIORHOLECMO06-AA1 3.94		09/01/2019	Paydown		243,147	260,275	247,789	245,540		(2,393)		(2,393)		243,147				7,519	04/25/2036	2FM
32052E-AE-9	FHASI 2006-AR3 2A1 FHASI_06-AR3 4.699%		09/01/2019	Paydown		762,460	762,468	484,770	529,361		233,099		233,099		762,460				25,061	11/25/2036	1FM
33972P-AA-7	FLNG LIQUEFACTION 2 LLC SECURED CORP BND		09/30/2019	Redemption	100.0000	2,740	2,740	2,466			2		2		2,468		272	272	57	03/31/2038	2FE
345370-CQ-1	FORD MOTOR COMPANY SENIOR CORP BND 4.7		09/10/2019	MORGAN STANLEY & CO. INC		2,077,110	2,420,000	2,569,430	2,180,467		(3,081)		(3,081)		2,556,016		(478,906)	(478,906)	113,200	01/15/2043	2FE
35041J-AA-3	FFIN_2019-1A ABS 9-1A_A 144A 3.860% 11		09/15/2019	Paydown		452,568	452,568	452,498			70		70		452,568				6,671	11/15/2034	1FE
361448-BC-6	GATX CORPORATION SENIORCORPBND 4.550%		07/29/2019	CITICORP SECURITIES		815,168	750,000	756,248	756,131		(301)		(301)		755,830		59,338	59,338	24,930	11/07/2028	2FE
36186M-AA-9	GMACM_07-HE3 ABS_07-HE3 7.000% 09/25/3		08/09/2019	AMHERST PIERPONT SECU		40,908	41,531	10,286			6,107		6,107		6,107		34,801	34,801	1,828	09/25/2037	1FM
36186M-AA-9	GMACM_07-HE3 ABS_07-HE3 7.000% 09/25/3		07/25/2019	Paydown		1,739	1,739	431			1,739		1,739		1,739				70	09/25/2037	1FM
36186M-AC-5	GMAC MRTGE LNGMACM_07-HE3 ABS_07-HE3 2A1		09/25/2019	Paydown		16,910	16,910	3,584	3,729		13,181		13,181		16,910				772	09/25/2037	1FM
362244-AA-3	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-19		09/25/2019	Paydown		48,177	48,177	21,206	19,894		28,283		28,283		48,177				641	12/25/2036	1FM
362256-AB-5	GSAA 2006-16 A2 SENIOR ABS_06-16 A2 2		09/25/2019	Paydown		214,509	214,509	94,514	88,246		126,263		126,263		214,509				2,913	10/25/2036	1FM
3622EQ-AA-3	GSAA HOME EQUITY TRUST GSAA_07 ABS_07-1		09/25/2019	Paydown		122,762	122,762	61,074			61,688		61,688		122,762				1,014	02/25/2037	1FM
3622EQ-AB-1	GSAA HOME EQUITY TRUST GSAA_07 SENIOR AB		09/25/2019	Paydown		79,224	79,224	39,810			39,414		39,414		79,224				678	02/25/2037	1FM
362351-AA-6	GSAA HOME EQUITY TRUST GSAA_06 SENIOR AB		09/25/2019	Paydown		550,521	550,521	297,202	253,771		296,750		296,750		550,521				8,757	12/25/2046	1FM
362351-AB-4	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-20		09/25/2019	Paydown		1,003,431	1,003,431	544,426	529,241		474,189		474,189		1,003,431				16,660	12/25/2046	1FM
362367-AC-8	GSAA 2006-11 2A2 SENIOR ABS_06-11 2A2		09/25/2019	Paydown		539,368	539,368	258,861	236,130		303,238		303,238		539,368				9,988	07/25/2036	1FM
362367-AD-6	GSAA 2006-11 2A3 ABS_06-11 2A3A 2.518%		09/25/2019	Paydown		225,704	225,704	132,062	108,473		117,230		117,230		225,704				4,363	07/25/2036	1FM
362382-AF-0	GSAA 2006-9 A3 RMBS_06-9 A3 2.338% 06/		09/25/2019	Paydown		173,270	173,270	73,286	68,762		104,508		104,508		173,270				1,755	06/25/2036	1FM
36298Y-AA-8	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-14		09/25/2019	Paydown		203,935	203,935	77,016	74,514		129,422		129,422		203,935				2,606	09/25/2036	1FM
369604-BH-5	GENERAL ELECTRIC CO SENIOR CORP BND 4.		09/30/2019	Call	106.8590	448,808	420,000	423,864			(4)		(4)		423,860		(3,860)	(3,860)	39,255	03/11/2044	2FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND		09/17/2019	JEFFRIES & CO. INC		4,859,319	3,451,000	4,480,271	4,460,692		(24,785)		(24,785)		4,435,907		423,411	423,411	185,779	05/15/2038	1FE
386088-AH-1	DIAGEO INVESTMENT CORPORATION SENIOR COR		09/17/2019	JEFFRIES & CO. INC		1,188,198	792,000	1,117,533	1,109,611		(10,031)		(10,031)		1,099,580		88,618	88,618	54,743	04/15/2035	1FE
39539G-AA-0	GPM_06-0H1 GPM_06-0H1 2.198% 01/25/37		09/25/2019	Paydown		25,000	25,000	13,546			11,637		11,637		25,000				436	01/25/2037	1FM
39539L-AE-1	GPMF 2007-AR2 1A GPMF_07-AR2 2.188% 04		09/25/2019	Paydown		104,467	104,467	67,350	70,808		33,659		33,659		104,467				1,886	04/25/2047	1FM
40573L-AL-0	HALFMOON PARENT INC SECURED CORP BND 144		08/28/2019	Tax Free Exchange		1,126,638	1,100,000	1,129,370	1,129,114		(2,476)		(2,476)		1,126,638				25,552	07/15/2023	2FE
40573L-AQ-9	HALFMOON PARENT INC SENIOR CORP BND 144A		08/28/2019	Tax Free Exchange		9,280,608	9,000,000	9,296,550			(15,942)		(15,942)		9,280,608				351,656	11/15/2025	2FE
40573L-AS-5	HALFMOON PARENT INC SENIORCORPBND144A		08/28/2019	Tax Free Exchange		7,439,877	7,500,000	7,435,275	7,435,786		4,091		4,091		7,439,877				310,807	10/15/2028	2FE

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
40573L-AW-6	HALFMOON PARENT INC SENIORCORPBND144A		08/28/2019	Tax Free Exchange		646,258	625,000	646,313	646,313				(54)	(54)	646,258				29,009	12/15/2048	2FE
41161P-JX-2	HVMLT 2004-11 1A HVML 04-11 2.757% 01/		09/19/2019	Paydown		345,005	345,005	231,724	230,541				114,464	114,464	345,005				7,898	01/19/2035	1FM
41161V-AC-4	HVMLT 06-7 CMO 06-7 2A1A 2.257% 09/19/		09/19/2019	Paydown		27,346	27,346	17,839	19,059				8,288	8,288	27,346				498	09/19/2046	1FM
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-9		09/19/2019	Paydown		530,489	530,489	463,099	467,190				63,299	63,299	530,489				10,863	11/19/2036	1FM
41162D-AF-6	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-12		09/19/2019	Paydown		204,966	204,966	139,449	152,343				52,623	52,623	204,966				3,681	01/19/2038	1FM
41162G-AA-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 06-		09/19/2019	Paydown		61,300	72,779	45,743	46,867				14,433	14,433	61,300				1,297	12/19/2036	1FM
41162N-AC-1	HVMLT 2006-14 2A 06-14-2A1A 2.207% 01/		09/19/2019	Paydown		831,977	831,977	644,392	678,388				153,589	153,589	831,977				14,647	01/25/2047	1FM
411640-AB-1	HVMLT 07-7 RMBS 07-7 2A1A 3.018% 10/25		09/25/2019	Paydown		162,797	162,797	120,673	135,607				27,190	27,190	162,797				3,760	10/25/2037	1FM
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		09/25/2019	Paydown		1,091,698	1,091,698	912,571	918,072				173,626	173,626	1,091,698				20,019	04/27/2037	1FM
41164L-AB-5	HVMLT 07-2 WHOLE CMO 07-2 2.178% 05/25		09/25/2019	Paydown		197,109	197,109	117,023	126,731				70,378	70,378	197,109				3,564	05/25/2038	1FM
41164M-AC-1	HARBORVIEW MOT TST HVMLT 07-1 CMO 07-1 2		09/19/2019	Paydown		95,219	95,219	81,147	82,328				12,892	12,892	95,219				1,479	03/19/2037	1FM
41164U-AB-5	HVMLT 2007-3 2A1 HVMLT 07-3 2.257% 04/		09/19/2019	Paydown		115,261	115,261	66,992	84,341				30,920	30,920	115,261				2,161	04/21/2037	1FM
41164Y-AB-7	HARBORVIEW MORTGAGE LOAN TRUST CMO 2007-		09/19/2019	Paydown		167,791	167,791	133,801	134,201				33,590	33,590	167,791				2,930	07/19/2047	1FM
41165A-AB-8	HARBORVIEW MORTGAGE LOAN TRUST CMO 07-5		09/19/2019	Paydown		301,630	301,630	206,900	210,493				91,138	91,138	301,630				5,496	09/19/2037	1FM
41284L-AA-2	BARGE 2018-1 ABS2018-1144A 5.682% 05/1		09/15/2019	Paydown		49,096	49,096	42,718	42,718				6,378	6,378	49,096				1,014	05/15/2043	3FE
418056-AU-1	HASBRO INC SENIOR CORP BND 5.100% 05/1		07/01/2019	DIRECT		4,050,000	4,000,000	3,544,440	3,544,440				3,873	3,873	3,548,313		501,687	501,687	129,200	05/15/2044	2FE
43739E-ON-5	HMBT 2006-1 2A1 RMBS 06-1 2A1 4.094% 0		09/01/2019	Paydown		686,728	686,728	556,398	557,401				129,327	129,327	686,728				19,968	04/25/2037	1FM
440405-AE-8	HORIZON AIRCRAFT FINANCE I LIM ABS 18-1		09/15/2019	Paydown		9,473	9,473	9,473	9,457				.16	.16	9,473				.299	12/15/2038	1FE
44330D-AG-5	HLM 13-2A ABS 2013-2A 2R 144A 3.903%		08/20/2019	MORGAN STANLEY & CO. INC		7,880,000	8,000,000	8,000,000	8,036,312				(23,891)	(23,891)	8,012,421		(132,421)	(132,421)	283,571	10/20/2029	1FE
448579-AG-7	HYATT HOTELS CORP SENIORCORPBND 4.375%		07/08/2019			531,025	500,000	499,330	499,361				.38	.38	499,399				19,627	09/15/2028	2FE
45138L-AS-2	IDAHO POWER COMPANY IDAHO POWER CO 6.3		09/23/2019	DIRECT		3,884,880	2,828,000	3,608,757	3,592,898				(20,505)	(20,505)	3,572,393		312,487	312,487	138,077	06/15/2037	1FE
45254N-LL-9	IMPAC CMB TRUST IMM 04-10 ABS 10 2A 2.		09/25/2019	Paydown		410,499	410,499	381,764	381,764				50,185	50,185	410,499				7,513	03/25/2035	1FM
45255R-AC-1	IMPAC SECURED ASSETS CORP IMSA ABS 06-3		09/25/2019	Paydown		323,974	323,974	270,730	272,067				51,906	51,906	323,974				5,885	11/25/2036	1FM
452570-AA-2	IMSA 07-2 SUPSEN RMBS 2007-2 1A1A 2.12		09/25/2019	Paydown		345,028	345,028	222,517	190,113				154,915	154,915	345,028				6,912	05/26/2037	1FM
45660L-RE-1	INDX 2005-AR13 4 CMO 05-A13 4A1 4.036%		09/01/2019	Paydown		35,590	34,858	24,998	24,696				10,895	10,895	35,590				1,011	08/25/2035	1FM
456612-AA-8	INDA 2006-AR6 ABS AR6 1A 3.367% 06/25/		09/01/2019	Paydown		394,139	416,269	381,667	381,775				12,364	12,364	394,139				9,100	06/25/2046	3FM
45668G-AG-7	INDX 06-AR14 SENIOR ABS 06-AR14 2.218%		09/25/2019	Paydown		598,271	598,271	460,244	463,912				134,359	134,359	598,271				11,053	11/25/2046	1FM
45669W-AA-4	INDX 2007-FLX5 1 RMBS 07-FL5 1A1 2.208		09/25/2019	Paydown		271,021	270,735	216,879	218,623				52,398	52,398	271,021				4,925	08/25/2037	1FM
45669W-AA-4	INDX 2007-FLX5 1 RMBS 07-FL5 1A1 2.208		09/25/2019	Paydown		133,463	133,169	128,517	128,517				4,946	4,946	133,463				260	08/25/2037	1FM
45670B-AQ-2	INDA 2007-AR21 WHOLE CMO AR21 8 3.964%		09/01/2019	Paydown		319,938	230,559	229,118	229,118				90,820	90,820	319,938				3,804	09/25/2037	1FM
45673@-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		09/16/2019	Redemption	100.0000	807,088	807,088	807,088	807,088						807,088				14,542	03/31/2067	1FE
458140-AX-8	INTEL CORPORATION SENIOR CORP BND 3.15		09/13/2019	CITICORP SECURITIES MARKETS		2,736,240	2,600,000	2,657,824	2,650,714				(3,966)	(3,966)	2,646,748		89,492	89,492	69,388	05/11/2027	1FE
459200-GS-4	INTERNATIONAL BUSINESS MACHINE CORP BND		07/15/2019			3,124,699	2,501,000	3,014,835	3,006,038				(8,357)	(8,357)	2,997,681		127,018	127,018	87,924	11/30/2039	1FE
46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SECU SUB CMB		09/01/2019	Paydown		20,516	20,516	20,516	20,516				(20,516)	(20,516)	20,516				2,395	03/15/2050	1FE
46627@-BR-8	J.P.MORGANALTERNATIVELOANT RMBS 7-A2B 4		08/01/2019	Paydown		18,508	18,508	18,230	18,230				.278	.278	18,508				.65	05/25/2037	3FE
46627@-BR-8	J.P.MORGANALTERNATIVELOANT RMBS 7-A2B 4		09/01/2019	Paydown		137,582	137,582	135,518	135,518				4,414	4,414	139,932				988	05/25/2037	3FM
46644E-AE-4	JPMRR 2015-2 WHOLE CMO 5-2 2A2 2.770%		09/01/2019	Paydown		80,637	103,859	92,824	93,708				(13,071)	(13,071)	80,637				2,056	08/26/2046	3FM
46650T-AZ-5	JPMIT 2019-2 ABS 19-2 B3 4.668% 08/25/		09/01/2019	Paydown		23,053	15,649	16,088	16,088				6,965	6,965	23,053				562	08/25/2049	2FE
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP BND 5		08/09/2019	Various		1,014,270	1,000,000	1,120,080	1,110,573				(1,733)	(1,733)	1,108,841		(94,571)	(94,571)	34,583	06/04/2042	2FE
50076Q-AR-7	KRAFT HEINZ FOODS CO SENIOR CORP BND 6		08/13/2019	Various		3,617,492	3,000,000	3,671,490	3,614,263				(11,028)	(11,028)	3,603,235		14,257	14,257	216,976	01/26/2039	2FE
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP BND 4		08/09/2019	Various		1,879,660	2,000,000	1,895,560	1,899,079				1,140	1,140	1,900,219		(20,559)	(20,559)	61,250	06/01/2046	2FE
502413-BA-4	L3 TECHNOLOGIES INC SENIOR CORP BND 4		07/02/2019	Tax Free Exchange		3,710,688	3,647,000	3,870,470	3,733,383				(22,695)	(22,695)	3,710,688				162,611	02/15/2021	2FE
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE ABS 06-3A		09/25/2019	Paydown		44,464	44,464	40,406	40,404				4,420	4,420	44,464				812	12/25/2036	1FE
52521B-AA-4	LEHMAN BROTHERS SMALL BALANCE ABS 06-3A		07/25/2019	Paydown		58,246	58,246	52,931	52,456				5,790	5,790	58,246				912	12/25/2036	2FE
525221-ET-0	LEHMAN XS TRUST LXS 05-7N SENIOR ABS 05-		08/26/2019	Paydown		200,036	308,653	260,186	272,390				(72,893)	(72,893)	200,036				5,919	12/25/2035	1FM
525221-ET-0	LEHMAN XS TRUST LXS 05-7N SENIOR ABS 05-		09/25/2019	Paydown		36,388	36,388	32,770	32,770				4,117	4,117	36,388				822	12/25/2035	2FM
525221-HA-8	LEHMAN XS TRUST LXS 06-2N CMO 06-2N 1A1		09/25/2019	Paydown		207,137	274,178	164,262	185,349				21,788	21,788	207,137				5,395	02/25/2046	1FM
525221-JT-5	LXS 2006-5 RMBS LXS 06 5 1A1A 2.438% 0		09/25/2019	Paydown		306,988	306,988	299,888	304,914				(25,390)	(25,390)	306,988				5,894	04/25/2036	1FM
525226-AJ-5	LXS 2006-12N A32 RMBS 06-12N A32A																				

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A 2.193		09/25/2019	Paydown		845,176	840,202	641,179	680,099				165,077	165,077	845,176				15,117	08/25/2046	1FM
525220-AM-3	LXS 2006-16N A4A LXS_06-16N 2.208 11/		09/25/2019	Paydown		541,126	541,126	367,473	387,942				153,184	153,184	541,126				9,170	11/25/2046	1FM
52522W-AG-4	LXS 2006-11 2A3 ABS 06-11-2A3 6.940 0		09/01/2019	Paydown			(17,398)	(15,241)	(15,356)				15,356	15,356				497	06/25/2046	1FM	
52524G-AA-0	LXS 2007-7N 1A1A CMO 07-7N 1A1A 2.238		09/25/2019	Paydown		466,506	470,640	475,929	475,929				(9,423)	(9,423)	466,506			10,225	06/25/2047	1FM	
52524G-AC-6	LXS 2007-7N 1A2 LXS_07-7N 2.258 06/25		09/25/2019	Paydown		26,128	32,287	26,202	26,623				(494)	(494)	26,128			577	06/25/2047	1FM	
52524M-AD-1	LXS 2007-9 1A3 LXS_07-9 2.318 06/25/3		08/26/2019	Paydown			159,987	90,191	90,988				(90,988)	(90,988)				2,966	06/25/2037	1FM	
52525B-AD-4	LXS 07-16N LXS_07-16N 2A2 2.868 09/25		09/25/2019	Paydown		357,246	357,246	269,743	271,925				85,321	85,321	357,246			7,363	09/25/2047	1FM	
53079E-AE-4	LIBERTY MUTUAL GROUP INC SENIOR CORP BND		07/11/2019	DIRECT		6,450,000	5,000,000	6,271,900	6,271,900				(9,691)	(9,691)	6,262,209		187,791	187,791	116,667	03/15/2034	2FE
534187-AR-0	LINCOLN NATIONAL CORPORATION CORP BND		09/25/2019	Call	138.3760	3,557,647	2,571,000	2,913,174	2,908,282				(8,235)	(8,235)	2,900,046		(329,046)	(329,046)	1,127,195	04/07/2036	2FE
53958T-AB-3	LSST_18-A SENIORABS18-A144A 4.276 07/		07/25/2019	Paydown		1,364,232	1,364,232	1,316,124	1,321,547				42,685	42,685	1,364,232				47,719	07/26/2038	1FE
542514-EA-8	LBMLT_03-3 LBMLT_03-3 3.143 07/25/33		09/25/2019	Paydown		6,339	6,339	6,154	6,173				166	166	6,339				150	07/25/2033	1FM
54251T-AD-1	LONG BEACH LOAN TST LBMLT_06-7 ABS LBMLT		09/25/2019	Paydown		236,892	236,892	112,560	102,089				134,802	134,802	236,892				3,339	08/25/2036	1FM
550279-AM-5	LUMINENT MORTGAGE TRUST LUM_06 RMBS_06-1		09/25/2019	Paydown		393,062	449,791	324,677	339,620				53,442	53,442	393,062				8,897	04/25/2036	1FM
55027X-AA-8	LUMINENT MORTGAGE TRUST LUM_06 CMO_06-5		09/25/2019	Paydown		228,326	339,520	189,226	183,521				44,805	44,805	228,326				6,197	07/25/2036	1FM
55028C-AA-3	LUMINENT MORTGAGE TRUST LUM_07 RMBS LUM		09/25/2019	Paydown		73,210	72,740	52,587	54,115				19,995	19,995	73,210				1,357	11/25/2036	1FM
55283L-AA-3	MAPS LTD MAPSL_19-1A ABS 19-1A-A 144A		09/15/2019	Paydown		44,937	44,937	44,936	44,936				1	1	44,937				835	03/15/2044	1FE
				MORGAN STANLEY & CO. INC																	
56846J-AC-2	MARNR 18-6A ABS2018-6A 3.936 07/28/31		08/15/2019	Paydown		9,850,000	10,000,000	10,000,000	10,027,512				(28,352)	(28,352)	9,999,159		(149,159)	(149,159)	465,574	07/28/2031	1FE
576429-AA-2	MARM 2007-2 A1 MARM_07-2 2.168 03/25/		09/25/2019	Paydown		151,150	151,150	111,047	112,918				38,231	38,231	151,150				2,627	03/25/2047	1FM
576433-G7-5	MARM_06-0A1 SENIORABS06-0A1 3.931 04/		09/01/2019	Paydown		156,362	176,833	168,522	166,500				(10,139)	(10,139)	156,362				4,675	04/25/2046	2FM
576433-G8-3	MARN 2006-0A1 3A ABS_06-0A1 3A1 3.387%		09/01/2019	Paydown		1,553,788	1,654,484	1,177,091	1,283,630				270,157	270,157	1,553,788				37,465	04/25/2046	1FM
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		09/17/2019	JEFFRIES & CO. INC		580,993	497,000	525,615	524,938				(861)	(861)	524,077		56,916	56,916	18,168	12/09/2035	2FE
585055-BS-4	MEDTRONIC INC SENIOR CORP BND 3.500% 0		07/12/2019	Call	106.8040	2,963,811	2,775,000	2,971,886	2,924,274				(11,863)	(11,863)	2,912,411		(137,411)	(137,411)	268,939	03/15/2025	1FE
585055-BU-9	MEDTRONIC INC SENIOR CORP BND 4.625% 0		07/12/2019	Various		220,316	178,000	187,405	187,175				(103)	(103)	187,072		(9,072)	(9,072)	49,108	03/15/2045	1FE
59023T-AA-3	MERRILL LYNCH ALTERNATIVE NOTE MANA_07-0		09/25/2019	Paydown		410,613	410,613	300,504	296,309				114,304	114,304	410,613				6,785	02/25/2037	1FM
59024F-AF-1	MANA_2007-A2 SENIORABS2007-A2 2.318 0		09/25/2019	Paydown		134,754	134,754	58,953	58,953				75,801	75,801	134,754				1,430	03/25/2037	1FM
59024J-AA-4	MERRILL LYNCH ALTERNATIVE NOTE SENIORABS		09/25/2019	Paydown		312,891	312,891	285,591	287,391				25,500	25,500	312,891				5,888	07/25/2047	1FM
59025E-AT-3	MANA_2007-0A4 A MLA_07-0A4 2.468 08/		09/25/2019	Paydown		190,864	180,707	180,194	112,073				78,791	78,791	190,864				4,421	08/25/2037	1FM
59818A-AK-2	MCMLT_19-1 RMBS 19-1-B1 144A 3.500% 10		09/25/2019	Paydown		3,024	3,024	2,782	2,782				242	242	3,024				14	10/25/2069	3FE
617451-ER-6	MORGAN STANLEY CAPITAL I TRUST MSAC_06-H		09/25/2019	Paydown		90,982	90,982	88,298	88,451				2,531	2,531	90,982				1,761	03/25/2036	1FM
61747Y-CJ-2	MORGAN STANLEY SENIOR CORP BND 5.625%		09/23/2019	Maturity		4,554,000	4,554,000	4,612,974	4,612,974				(58,974)	(58,974)	4,554,000				128,081	09/23/2020	1FE
61751G-AC-1	MSM 2007-5AX 2A2 ABS_07-5AX 2A2 2.168%		09/25/2019	Paydown		209,621	209,621	106,950	93,116				116,505	116,505	209,621				2,089	02/25/2037	1FM
61756V-AC-3	MSM 2007-14AR 1A WHOLE CMO 07-14AR 4.2		09/01/2019	Paydown		3,750	3,750	2,544	2,606				1,144	1,144	3,750				107	10/25/2037	1FM
61762B-BB-0	MORGAN STANLEY REPERIC TRUST M RMBS R3_4		09/01/2019	Paydown		(6,512)	(6,512)	(5,387)	(5,387)				5,387	5,387					107	12/26/2036	1FE
61764A-AH-8	MSRR_2014-R6 WHOLECMO2014-R6 4.474 09		09/01/2019	Paydown		178	14,108	13,242	13,246				(13,068)	(13,068)	178				371	09/26/2035	2FM
61764A-AH-8	MSRR_2014-R6 WHOLECMO2014-R6 4.474 09		07/01/2019	Paydown			19,670	18,463	18,468				(18,468)	(18,468)					437	09/26/2035	3FM
61764P-BC-5	MSBAM_14-C19 SUB CMB5_14-C19 LNC2 144A		09/01/2019	Paydown		11,874	11,874	11,838	11,849				25	25	11,874				346	12/17/2046	1FM
61767Y-BA-7	MSC 18-H3 SENIORCMB518-H3 0.836 07/15		09/01/2019	Paydown			796	761	761				(761)	(761)					75	07/15/2051	1FE
61946C-AA-0	MSAIC_2019-1A ABS 19-1A_A 4.370 12/21		09/20/2019	Paydown		1,213,143	1,213,143	1,221,206	1,221,206				(8,064)	(8,064)	1,213,143				25,083	12/21/2043	1FE
63543T-AL-2	NATIONAL COLGTE STD LN 2005-3 NCSLT_05-3		09/25/2019	Paydown		800,297	800,296	482,178	595,246				205,051	205,051	800,297				18,754	10/25/2033	4FE
643528-AE-2	NEW CENTURY ALTERNATIVE MORTGA ABS ALT1-		09/01/2019	Paydown		634,110	634,110	311,506	311,506				322,603	322,603	634,110				8,876	07/25/2036	1FM
643529-AF-7	NEW CENTURY ALTERNATIVE MORTGA ABS 6-ALT		09/01/2019	Paydown		221,687	221,687	123,036	103,780				98,651	98,651	221,687				1,300	10/25/2036	1FM
64828C-BS-7	NEW RESI MORT LN TST NRZT_18-2 4.500%		09/01/2019	Paydown		102,644	102,644	103,814	103,780				(1,135)	(1,135)	102,644				3,081	02/25/2058	1FM
64828C-DL-0	NEW RESI MORT LN TST NRZT_18-2 3.646%		09/01/2019	Paydown		150,550	150,550	137,778	138,086				12,464	12,464	150,550				3,672	02/25/2058	1FM
64828C-EC-9	NRZT_2018-2A 2.652 02/25/58		09/01/2019	Paydown		95,799	95,799	79,989	80,379				15,419	15,419	95,799				1,698	02/25/2058	1FM
64829G-AA-7	NRZT_16-2 RMBS G-2-A1 144A 3.750% 11/2		09/01/2019	Paydown		384,747	384,747	386,311	384,747				(1,564)	(1,564)	384,747				6,107	11/26/2035	1FE
64829J-AN-3	NRZT_17-1A ABS_17-1A B1 144A 4.500% 0		09/01/2019	Paydown		168,768	168,768	174,466	173,850				(5,082)	(5,082)	168,768				5,065	02/25/2057	1FM
64830D-AI-5	NRZT_2019-2A RMBS -2A B1 144A 4.000%		09/01/2019	Paydown		153,736	153,736	156,341	153,736				(2,605)	(2,605)	153,736				2,563	12/25/2057	1FE
64830D-AV-5	NRZT_2019-2A RMBS -2A B2 144A 4.250%		09/01/2019	Paydown		153,736	153,736	156,751	153,736				(3,015)	(3,015)	153,736				2,723	12/2	

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
64830G-AL-0	NRZT_2018-1A ABS2018-1A 4.250% 12/25/5		09/01/2019	Paydown		224,023	224,023	225,206	225,186		(1,163)		(1,163)		224,023				6,349	12/25/2057	1FM
64830G-AU-0	NRZT_2018-1A ABS2018-1A 4.500% 12/25/5		09/01/2019	Paydown		184,757	184,757	186,157	186,132		(1,375)		(1,375)		184,757				5,544	12/25/2057	1FM
64830G-BC-9	NRZT_2018-1A ABS2018-1A 5.000% 12/25/5		09/01/2019	Paydown		355,654	355,654	361,938	361,938		(6,284)		(6,284)		355,654				11,858	12/25/2057	1FM
65539C-BF-2	NMRR_11-4RA MEZZANINWHOLECMO11-4R144A		09/01/2019	Paydown		29,612	29,612	29,612	29,612		(17,532)		(17,532)		(10,043)				1,674	12/26/2035	1FM
65539E-AB-8	NMRR_2010-4RA 1A2 RMB 4RA 1A 144A 4.3		07/26/2019	Call 100.0000		7,020,254	7,020,254	6,862,298	6,866,311		13,683		13,683		6,879,905		140,259	140,259	179,969	08/28/2034	1FM
66705R-AA-7	NEF_16-1 ABS 2016-1 144A 3.268% 05/27/		09/25/2019	Paydown		412,888	412,888	394,243	398,908		13,980		13,980		412,888				10,393	05/27/2036	1FE
67109Y-AQ-7	OAKC_15-12A 3.859% 07/23/30		08/15/2019			14,746,500	15,000,000	15,000,000	15,029,640		(38,274)		(38,274)		14,991,366			(244,866)	522,602	07/23/2030	1FE
67590Y-AQ-3	OCTNIP_26-R ABS2016-1A 3.903% 07/15/30		09/26/2019			12,250,000	12,500,000	12,500,000	12,535,703		(40,601)		(40,601)		12,495,101			(245,101)	503,008	07/15/2030	1FE
67592F-AC-3	OCT41_2019-2A ABS 9-2A A2 4.347% 04/15		09/18/2019			4,975,000	5,000,000	5,000,000	5,000,000						5,000,000		(25,000)	(25,000)	92,652	04/15/2031	1FE
68383N-DW-0	OPTMUL MORTGAGE ACCEPTANCE COR CMO_06-1		09/25/2019	Paydown		931,476	931,476	880,018	685,031		246,445		246,445		931,476				16,666	04/25/2036	1FM
68389X-AM-7	ORACLE CORPORATION CORP BND 5.375% 07/		07/09/2019	INC		3,710,887	2,953,000	3,461,790	3,453,628		(7,688)		(7,688)		3,445,939		264,948	264,948	156,960	07/15/2040	1FE
69351U-AN-3	PPL ELECTRIC UTILITIES CORP BND 5.200%		07/17/2019	DIRECT		3,631,470	3,000,000	3,408,003	3,401,778		(6,119)		(6,119)		3,395,660		235,810	235,810	157,300	07/15/2041	1FE
69688M-AE-5	PALMER SQU CLO LT PLMRS 18-2A ABS2018-2A		08/16/2019			20,658,750	21,000,000	21,000,000	21,041,888		(42,066)		(42,066)		20,999,822			(341,072)	966,350	07/16/2031	1FE
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD SRUNSEC COR		08/15/2019			5,265,000	5,000,000	4,990,000	4,990,559		1,646		1,646		4,992,205			272,795	300,972	07/15/2032	2FE
717081-CY-7	PFIZER INC CORP BND 7.200% 03/15/39		08/01/2019	INC		5,245,321	3,408,000	4,804,067	4,779,418		(25,508)		(25,508)		4,753,910		491,411	491,411	215,966	03/15/2039	1FE
717081-EA-7	PFIZER INC SENIOR CORP BND 3.000% 12/1		09/13/2019	JANE STREET CAPITAL		2,286,680	2,200,000	2,149,378	2,158,388		3,288		3,288		2,161,676		125,004	125,004	49,883	12/15/2026	1FE
718546-AH-7	PHILLIPS 66 SENIOR CORP BND 5.875% 05/		09/23/2019	BARCLAYS CAPITAL		396,249	300,000	382,983	382,983		(289)		(289)		382,694		13,555	13,555	7,001	05/01/2042	1FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC PIPELINEFUN		07/15/2019			5,327	5,327	6,221	6,221		(33)		(33)		6,188		(861)	(861)	400	01/15/2030	2FE
72703P-AB-9	PLANET FITNESS MASTER ISR LLC ABS18-1A14		09/05/2019	Paydown		1,250	1,250	1,250	1,250						1,250				44	09/05/2048	2FE
744448-CA-7	PUBLIC SERVICE CO OF COLORADO PUBLICSERV		09/17/2019	INC		578,752	400,000	532,306	529,824		(3,165)		(3,165)		526,659		52,093	52,093	29,467	08/01/2038	1FE
74456Q-AP-1	PUBLIC SERVICE ELECTRIC & GAS MTG CORP B		09/17/2019	DIRECT		1,780,484	1,450,000	1,653,364	1,648,546		(6,156)		(6,156)		1,642,390		138,094	138,094	92,619	07/01/2035	1FE
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROU SENIOR CO		09/13/2019	INC		5,089,050	5,000,000	4,997,650	4,997,650		(48)		(48)		4,997,602		91,448	91,448	40,330	06/15/2024	2FE
748940-AA-1	RESIDENTIAL FUNDING MTG SEC RF RFMS1_06		09/01/2019	Paydown		47,442	57,753	45,381	45,781		1,661		1,661		47,442				1,662	06/25/2036	1FM
74922H-AA-0	RALI 2007-QH1 A1 WHOLE CMO 07-QH1 A1 2		09/25/2019	Paydown		396,001	396,001	291,537	292,673		103,329		103,329		396,001				6,930	02/25/2037	1FM
74922K-AH-8	RALI 07-QS1 RALI 07-QS1 2.378% 01/25/3		09/25/2019	Paydown		86,211	250,005	132,115	141,700		(55,489)		(55,489)		86,211				3,522	01/25/2037	1FM
74927J-BA-5	RBSGC MORTGAGE PASS THROUGH CE RMB 05-A		09/01/2019	Paydown		26,329	61,236	60,930	60,930		(34,600)		(34,600)		26,329				497	04/25/2035	1FE
74928X-AF-8	RBSR_09-6 RMB 09-6 1A2 144A 4.475% 01		09/25/2019	Paydown		(983)	106,313	85,744	86,489		(87,472)		(87,472)		(983)				2,812	01/26/2036	1FM
74958V-AA-6	RESI FNDG MTG SEC RFMS1_07-S9 WHOLE CMO		09/01/2019	Paydown		57,836	66,810	48,731	48,494		9,342		9,342		57,836				2,675	10/25/2037	1FM
74958W-AB-2	RFMS2_2007-SA1 WHOLE CMO 7-SA1 2 4.675		09/01/2019	Paydown		368,371	407,941	347,005	347,005		21,367		21,367		368,371				4,138	02/25/2037	1FM
75114G-AC-3	RALI 2006-Q04 2A RMB 06-Q04 2A1 2.208		09/25/2019	Paydown		19,015	19,015	18,172	18,172		842		842		19,015				37	04/25/2046	1FM
751150-AH-6	RALI 2006-Q07 3A RALI_06-Q07 2.223% 09		09/25/2019	Paydown		107,439	143,871	99,851	103,490		3,949		3,949		107,439				2,419	09/25/2046	1FM
751150-AJ-2	RALI 2006-Q07 3A RMB 06-Q07 3A3 2.323		09/25/2019	Paydown		243,496	98,187	112,059	112,059		(112,059)		(112,059)		243,496				4,020	09/25/2046	1FM
751153-AA-5	RESIDENTIAL ACCREDIT LOANS INC CMB 06-0		09/25/2019	Paydown		46,959	28,586	30,028	30,028		16,932		16,932		46,959				833	01/25/2037	1FM
75115A-AA-9	RESIDENTIAL ACCREDIT LOANS INC RMB 06-0		09/01/2019	Paydown		109,866	133,490	107,272	107,921		1,945		1,945		109,866				3,310	08/25/2036	1FM
75115A-AB-7	RALI 2006-QS8 A2 RALI_06-QS8 6.000% 08		09/01/2019	Paydown		67,746	82,313	66,672	67,072		674		674		67,746				2,041	08/25/2036	1FM
75115A-AC-5	RALI 2006-QS8 A3 RFMS1_06-QS8 6.000% 0		09/01/2019	Paydown		3,157	3,836	2,931	3,021		137		137		3,157				153	08/25/2036	1FM
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI_06-Q		09/25/2019	Paydown		661,754	543,015	540,480	540,480		121,274		121,274		661,754				12,520	12/25/2036	1FM
75116C-AA-4	RESIDENTIAL ACCREDIT LOANS IN RALI_07-QS		09/25/2019	Paydown		280,685	351,675	205,901	216,234		64,451		64,451		280,685				6,540	04/25/2046	1FM
75116C-AM-8	RALI 2007-QS6 A1 RALI_07-QS6 2.418% 04		09/25/2019	Paydown		116,124	145,494	106,496	107,049		9,075		9,075		116,124				2,774	04/25/2037	1FM
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C RASC_06-K		09/25/2019	Paydown		39,290	39,290	39,178	39,178		99		99		39,290				737	06/25/2036	1FM
76110H-2X-6	RESIDENTIAL ACCREDIT LOANS IN RALI_05-QS		09/25/2019	Paydown		23,224	27,480	17,312	18,343		4,880		4,880		23,224				510	04/25/2035	1FM
76110H-4E-6	RESIDENTIAL ACCREDIT LOANS INC RMB A4-A		09/01/2019	Paydown		19,594	19,594	19,545	19,545		49		49		19,594				72	04/25/2035	1FE
76110W-7D-2	RASC 2005-KS11 M1 ABS_05-KS11 M11 2.61		09/25/2019	Paydown		629,589	629,589	402,248	600,811		28,778		28,778		629,589				12,964	12/25/2035	1FM
761119-AA-4	RESIDENTIAL ASSET SECURITIZATI RMB 06-A		07/01/2019	Paydown																08/25/2036	1FM
76111X-YJ-6	RESIDENTIAL FUNDING MORTGAGE S CMO 05-SA		09/01/2019	Paydown		37,958	38,215	29,481	29,866		8,092		8,092		37,958				1,182	09/25/2035	1FM
761120-AC-8	RESIDENTIAL ASSET SECURITIZATI RASC_07-A		09/01/2019	Paydown		6,872	7,369	5,118	5,086		1,787		1,787		6,872				230	04/25/2037	1FM
76112B-T9-1	RAMP 2006-RS1 A13 ABS 06-RS1 2.338% 11		09/25/2019	Paydown		159,052	159,052	116,705	128,515		30,538		30,538		159,052				3,919	11/25/2035	1FM

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
78447T-AA-1	SLMA 2013-M1 M1 SLMA 13-M1 3.500% 10/2		07/28/2019	Paydown		697,888	697,888	688,592	695,035		2,854		2,854		697,888				27,677	10/28/2029	2FE
78662M-AB-2	SAG 19-1A ABS -1A-A 144A 5.125% 12/01/		08/01/2019	Paydown		112,680	112,680	112,444			(764)		(764)		111,680				656	12/01/2023	1FE
78662M-AB-2	SAG 19-1A ABS -1A-A 144A 5.125% 12/01/		09/01/2019	Paydown		56,167	56,167	56,167							56,167				688	12/01/2023	2PL
79588T-AC-4	SAMMONS FINANCIAL GROUP INC SRUNSEC CORP		08/08/2019	DIRECT		2,073,680	2,000,000	1,917,620	1,918,203		4,968		4,968		1,923,171		150,509	150,509	66,750	05/12/2027	2FE
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO CORP BND 6		09/17/2019	INC		1,747,477	1,367,000	1,731,306	1,724,051		(9,249)		(9,249)		1,714,802		32,675	32,675	84,659	09/15/2037	1FE
816851-AP-4	SEMPRA ENERGY SEMPRA ENERGY 6.000% 10/		07/16/2019	DIRECT		5,124,777	4,219,000	5,061,032	5,047,376		(13,368)		(13,368)		5,034,008		90,769	90,769	191,965	10/15/2039	2FE
816851-BJ-7	SEMPRA ENERGY SENIORCORP BND 4.000% 02/		07/16/2019	BARCLAYS CAPITAL		1,673,038	1,700,000	1,677,118	1,677,543		224		224		1,677,767		(4,729)	(4,729)	65,544	02/01/2048	2FE
81744L-AZ-7	SEQUOIA MORTGAGE TRUST SEMT_07-2 2.234		09/20/2019	Paydown		185,694	185,694	185,694			26,687		26,687		185,694				3,167	06/20/2036	1FM
81881C-AC-1	SHACK 18-12 ABS2018-12A 3.928% 07/21/3		09/26/2019	CREDIT SUISSE ZURICH		4,887,500	5,000,000	5,000,000	5,012,381		(15,679)		(15,679)		4,996,702		(109,202)	(109,202)	199,562	07/21/2031	1FE
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS 15-1A A 1		09/15/2019	Paydown		299,866	299,866	296,987	297,371		2,494		2,494		299,866				9,835	10/15/2042	1FE
824348-AT-3	SHERWIN-WILLIAMS COMPANY THE SENIORCORP		08/28/2019	Call 100.1980		7,360,545	7,346,000	7,299,647			16,654		16,654		7,316,301		29,699	29,699	144,477	05/15/2020	2FE
83417F-AA-2	SOCTY 2014-2 A ABS 14-2-A 144A 4.020%		07/20/2019	Paydown		118,716	118,716	117,640			1,076		1,076		118,716				2,386	07/20/2044	2FE
83611U-AC-9	SOUND POINT CLO LTD SINDPT_18-2 ABS2018-2		09/17/2019	CREDIT SUISSE ZURICH		24,476,563	25,000,000	25,000,000	25,075,222		(82,009)		(82,009)		24,993,213		(516,651)	(516,651)	1,305,294	07/26/2031	1FE
84474Y-AA-4	SOUTHWEST AIRLINES CO 2007-1 SECURED COR		08/01/2019	Redemption 100.0000		280,301	280,301	313,938	297,223		(2,610)		(2,610)		294,613		(14,312)	(14,312)	17,239	02/01/2024	1FE
84861C-AF-2	SPIRIT MASTER FUNDING LLC SPWF ABS17-1A1		09/01/2019	Paydown		5,000,000	5,000,000	5,061,707	5,061,707		(61,707)		(61,707)		5,000,000				375,071	12/20/2047	2FE
85208N-AA-8	SPRINT SPECTRUM CO I / II / III / SECURED C		09/20/2019	Paydown		69,625	69,625	69,190	69,244		128		128		69,372		253	253	1,755	06/20/2021	2FE
86359A-KJ-1	STRUCTURED ASSET SECURITIES CO SASC_03-2		09/01/2019	Paydown		1,856	1,856	1,877	1,876		(20)		(20)		1,856				71	02/25/2033	1FM
86359A-KJ-1	STRUCTURED ASSET SECURITIES CO SASC_03-2		08/01/2019	Paydown		3,654	3,654	3,694	3,693		(39)		(39)		3,654				116	02/25/2033	2FM
86359B-WC-1	SARM 2004-8 1A2 SARM_04-8 4.376% 07/25		09/01/2019	Paydown		511,969	511,969	432,193	433,039		78,930		78,930		511,969				14,472	07/25/2034	1FM
86359L-QS-1	STRUCTURED ASSET MORTGAGE INVE SAMI_05-A		09/01/2019	Paydown		3,281	3,281	2,451	2,451		830		830		3,281				84	03/25/2046	1FM
86359L-SM-2	STRUCTURED ASSET MORTGAGE INVE RMBS_06-A		09/25/2019	Paydown		86,204	86,204	63,007	62,887		23,317		23,317		86,204				1,574	02/25/2036	1FM
86360Q-AM-7	SAMI 2006-AR4 5A RMBS_06-AR4-5A1 2.198		09/25/2019	Paydown		209,239	209,239	169,342	169,951		(73,201)		(73,201)		96,750				3,311	06/25/2036	1FM
86360U-AC-0	SAMI 06-AR6 SAMI_06-AR6 2.208% 07/25/3		09/25/2019	Paydown		55,248	55,248	43,536	43,264		21,984		21,984		55,248				956	07/25/2036	1FM
86361H-AA-2	SAMI 2006-AR7 A1 CMO_06-AR7 A1A 2.228%		09/25/2019	Paydown		251,248	251,248	173,799	173,773		77,475		77,475		251,248				4,270	08/25/2036	1FM
86361H-AP-9	SAMI 2006-AR7 A1 SLPSEN ABS_06-AR7 A11		09/25/2019	Paydown		157,705	157,705	145,478	131,675		(189,380)		(189,380)		(57,705)				4,831	08/25/2036	1FM
86361W-AA-9	SAMI 2006-AR8 A1 CMO_06-AR8 A1A 2.218%		09/25/2019	Paydown		320,528	320,528	228,197	234,962		85,566		85,566		320,528				5,785	10/25/2036	1FM
86773P-AA-6	SURUNX 19-1 ABS 19-1A_A 144A 3.980% 06		09/30/2019	Paydown		178,943	178,943	178,943			22		22		178,943				2,837	06/30/2054	1FE
86803N-AA-5	SINSTR 2018-1 ABS 018-1_A 144A 5.680% 1		08/20/2019	Paydown		919,688	919,688	919,425	919,041		647		647		919,688				36,626	11/20/2048	1FE
872287-AL-1	TCI COMMUNICATIONS INC CORP BND 7.125%		07/29/2019	DIRECT		733,217	565,000	689,098	683,046		(6,212)		(6,212)		676,834		56,384	56,384	38,579	02/15/2028	1FE
87249L-AE-1	WINDR 17-4 SENIORABS17-4144A 3.586% 11		09/26/2019	CREDIT SUISSE ZURICH		12,692,863	13,025,000	12,927,313	12,971,085		(26,965)		(26,965)		12,944,120		(251,258)	(251,258)	453,434	11/20/2030	1FE
87342R-AE-4	TACO BELL FUNDING LLC BELL_18- ABS -1-A2		08/25/2019	Paydown		1,250	1,250	1,250	1,250						1,250				46	11/25/2048	2FE
882484-AA-6	TEXAS HEALTH RESOURCES TEXAS HEALTH RESO		07/15/2019	DIRECT		1,650,539	1,469,000	1,496,301	1,496,074		(193)		(193)		1,495,881		154,658	154,658	42,582	11/15/2055	1FE
883556-BC-5	THERMO FISHER SCIENTIFIC INC SENIOR CORP		09/27/2019	Various		4,845,571	4,645,000	4,717,262	4,683,073		(7,225)		(7,225)		4,675,848		(30,848)	(30,848)	376,152	01/15/2023	2FE
88432V-AE-4	WIND RIVER CLO LTD WINDR_18-1A ABS2018-1		09/27/2019	CREDIT SUISSE ZURICH		16,753,500	17,000,000	17,000,000	17,041,792		(60,222)		(60,222)		16,981,569		(228,069)	(228,069)	822,846	07/15/2030	1FE
88948A-BN-6	TOLL ROAD INVESTORS PARTNERSHI SENIOR CO		09/04/2019	WELLS FARGO SECURITIES		3,609,289	8,000,000	3,033,440			45,848		45,848		3,079,288				530,001	02/15/2036	2FE
89177H-AC-6	TPMT_2019-HY2 RMBS HY2 M1 3.618% 05/25		09/25/2019	AMHERST PIERPONT SECUI		14,740,760	14,704,000	14,704,000			(18,164)		(18,164)		14,685,836		54,924	54,924	242,885	05/25/2058	1FE
89177H-AD-4	TPMT_2019-HY2 RMBS HY2 M2 3.918% 05/25		09/25/2019	AMHERST PIERPONT SECUI		10,139,285	10,114,000	10,114,000			(10,808)		(10,808)		10,103,192		36,093	36,093	179,709	05/25/2058	2FE
891906-AC-3	TOTAL SYSTEM SERVICES INC SRUNSEC CORP B		07/29/2019	JEFFRIES & CO. INC.		824,618	750,000	759,698			(577)		(577)		759,121		65,497	65,497	29,900	04/01/2026	2FE
89655Y-AA-4	TRINITY RAIL LEASING LP TRL_09 ABS2009-1		09/01/2019	Paydown		12,679	12,679	13,915	13,833		(1,154)		(1,154)		12,679				564	11/16/2039	1FE
90215L-AA-3	2018 A LTCG SECURITIZATION ISS SENIORABS		09/15/2019	Paydown		27,450	27,450	27,445			5		5		27,450				840	06/15/2048	1FE
907834-AB-1	ANADARKO HOLDING CO CORP BND 7.500% 10		09/18/2019	Tax Free Exchange Redemption 100.0000		528,445	455,000	539,413	534,576		(6,131)		(6,131)		528,445				32,021	10/15/2026	2FE
90783V-AA-3	UNION PAC RAILROAD CO 2005-1 SENIOR CORP		07/02/2019	CITICORP SECURITIES		821	821	921	898		(3)		(3)		895		(74)	(74)	42	01/02/2029	1
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		07/11/2019	MARKETS		3,797,038	3,394,000	3,308,179	3,309,335		1,095		1,095		3,310,430		486,608	486,608	95,032	06/01/2042	2FE
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR CORP BND		07/15/2019	BARCLAYS CAPITAL		1,342,475	1,028,000	1,271,425	1,267,598		(3,706)		(3,706)		1,263,892		78,583	78,583	56,239	02/15/2041	1FE
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN		09/13/2019	JANE STREET CAPITAL		508,715	500,000	498,035			85		85		498,120		10,595	10,595	8,547	09/15/2026	2FE
92332L-AC-3	VENTR_2019-36A ABS 9-36A_A 4.389% 04/2		09/27/2019	SANDLER ONEIL & PARTNERS		7,845,469	7,875,000	7,875,000						7,875,000		(29,531)	(29,531)	150,428	04/20/2032	1FE	
925524-BG-4	VIACOM INC VIACOMINC 4.500% 03/01/21		09/13/2019	MORGAN STANLEY & CO. INC		4,115,640	4,000,000	4,142,072	4,103,057		(32,888)		(32,888)		4,070,170		45,470	45,470	187,500	03/01/2021	2FE
92922F-JZ-5	WAMU MORTGAGE PASS-THROUGH CER CMO 05-AR		09/25/2019	Paydown		852	852	804	800		51		51		852				1		

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
92922F-U4-8	WAMU MORTGAGE PASS-THROUGH CER CMO 2005-		09/25/2019	Paydown		59,622	59,622	51,338	52,940			6,682	6,682		59,622				1,306	07/25/2045	1FM
92925C-BA-9	WAMU MPTC WAMU 05-A19 WHOLE CMO 05-AR19		09/25/2019	Paydown		12,522	12,522	9,830	11,383			1,140	1,140		12,522				246	12/25/2045	1FM
92925D-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		09/01/2019	Paydown		56,214	53,945	32,978	34,762			21,452	21,452		56,214				1,232	12/25/2046	1FM
92927B-AA-0	WAMU MORTGAGE PASS-THROUGH CER CMO 07-0A		09/01/2019	Paydown		654,239	654,239	493,789	496,576			157,663	157,663		654,239				12,636	07/25/2047	1FM
92927B-AC-6	WAMU 2007-0A6 2A WAMU 07-0A6 2.405% 07		09/01/2019	Paydown		63,849	138,814	96,370	102,271			(38,422)	(38,422)		63,849				1,921	07/25/2047	1FM
933635-AB-0	WAMU 2007-0A2 2A WHOLE CMO 07-0A2 2.40		09/01/2019	Paydown		205,859	208,097	152,725	151,833			54,026	54,026		205,859				3,232	03/25/2047	1FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		09/01/2019	Paydown		180,597	168,138	122,869	122,406			58,191	58,191		180,597				4,321	07/25/2046	1FM
93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		09/01/2019	Paydown		45,220	48,155	27,262	27,970			17,251	17,251		45,220				1,039	09/25/2046	1FM
93364A-AB-8	WAMU 2007-0A3 2A WAMU 07-0A3 3.217% 04		09/01/2019	Paydown		44,657	52,235	36,845	39,978			4,679	4,679		44,657				960	04/25/2047	1FM
93364A-AC-6	WAMU 2007-0A3 2A SUPSEN WHOLE CMO2007-0A		09/01/2019	Paydown		71,138	71,138	60,914	63,338			7,800	7,800		71,138				1,262	04/25/2047	1FM
93364B-AA-8	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		09/01/2019	Paydown		541,511	541,511	418,155	434,861			106,651	106,651		541,511				11,062	06/25/2047	1FM
933336-5V-1	WMALT 2005-4 CB1 WMALT_05-4 2.468% 06/		09/25/2019	Paydown		47,137	50,832	38,188	41,510			5,627	5,627		47,137				990	06/25/2035	1FM
933336-X8-1	WAMU 05-AR1 WAMU 05-AR1 2.818% 01/25/4		09/25/2019	Paydown		107,898	107,898	82,542	97,639			10,259	10,259		107,898				2,332	01/25/2045	1FM
933336-Z4-8	WAMU MORTGAGE PASS-THROUGH CER SUPERSEN		09/01/2019	Paydown		11,190	11,190	11,401	11,401			(211)	(211)		11,190				330	03/25/2035	1FM
93334F-PN-6	WAMU MORTGAGE PASS-THROUGH CER WHOLE CMO		09/01/2019	Paydown		151,804	151,804	135,190	135,190			16,614	16,614		151,804				3,380	05/25/2046	1FM
93335H-AD-9	WASHINGTON MUTUAL MORTGAGE PAS WMALT_06		09/25/2019	Paydown		56,097	56,097	24,507	22,769			33,329	33,329		56,097				494	09/25/2036	1FM
94985K-AA-5	WFA 07-PA6 WHOLE CMO 07-PA6 4.623% 12/		09/01/2019	Paydown		80,464	83,271	65,255	65,907			14,557	14,557		80,464				2,640	12/28/2037	1FM
94985L-AG-0	WELLS FARGO MORTGAGE BACKED SE WFBMS_07-		09/01/2019	Paydown		34,170	34,673	30,417	30,417			3,753	3,753		34,170				1,400	09/25/2037	1FM
94988G-AJ-2	WFMLT 2012-RR2 2 WFMLT_12-RR2 2.395% 0		09/25/2019	Paydown		841,125	841,125	610,920	614,314			226,811	226,811		841,125				19,874	08/27/2037	1FM
96950F-AH-6	WILLIAMS COMPANIES INC SENIOR CORP BND		09/13/2019	INC		1,227,235	1,161,000	1,212,618			(3,155)	(3,155)		1,209,463			17,772	17,772	26,626	03/04/2024	2FE
970631-AA-5	WESTF_12-A SENIORABS12-A144A 5.500% 09		09/15/2019	Paydown		13,981	13,981	13,736	13,753			228	228		13,981				511	09/15/2037	1FE
974153-AA-6	WINGSTOP FUNDING LLC ABS 18-1-A2 144A		09/05/2019	Paydown		1,250	1,250	1,250	1,250						1,250				50	12/05/2048	2FE
976657-AG-1	WEC ENERGY GROUP INC CORP BOND 6.200%		07/10/2019	JEFFRIES & CO. INC.		2,959,894	2,363,000	2,745,903	2,735,432			(9,922)	(9,922)		2,725,510		234,384	234,384	114,356	04/01/2033	2FE
98978V-AB-9	ZOETIS INC SENIOR CORP BND 3.250% 02/0		07/08/2019	UBS WARBURG LLC	100.0000	10,229,000	10,000,000	10,021,910	10,012,019			(1,528)	(1,528)		10,010,491		218,709	218,709	306,042	02/01/2023	2FE
991103-81-3	WALGREENS CTL CORP BND 6.650% 08/01/27		09/01/2019	Redemption	100.0000	120,161	120,161	131,973	131,182			(719)	(719)		130,463		(10,303)	(10,303)	5,330	08/01/2027	2FE
BGAOFU-CU-1	ATLAS CLO FUNDING I LLC TERMLOAN 3.889		08/19/2019	Redemption	100.0000	13,750	13,750	13,750	13,842			(39)	(39)		13,802		(52)	(52)	466	11/17/2027	2FE
BGAOH9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		07/31/2019	SPEC FIN	100.0000	1,680,867	1,680,867	1,680,867	1,680,867						1,680,867				51,586	02/28/2043	1FE
BGAOH9-3M-4	SUNLIGHT 2018 A CORPBND 5.821% 02/28/4		09/01/2019	Redemption	100.0000	976,606	976,606	976,606	707,250						976,606				34,346	02/28/2043	1FE
BGAOH9-6B-5	SUNLIGHT 2018 B CORPBND 6.932% 02/28/4		07/25/2019	SPEC FIN	100.0000	104,182	104,182	104,182	104,182						104,182				3,967	02/28/2043	2FE
BGAOJ6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC 5.47		07/01/2019	Paydown	100.0000	2,071,572	2,071,572	2,071,572	2,071,572						2,071,572				29,003	01/15/2054	1FE
BHNOGB-W0-1	CVS CAREMARK CTL 9-2009 CVSCAREMARKCTL9-		09/10/2019	Redemption	100.0000	52,203	52,203	62,952	62,632			(345)	(345)		62,287		(10,084)	(10,084)	2,709	10/10/2031	2FE
BHNMWZ-CQ-6	DESERT SUNLIGHT FUNDING I-GTD DESERTSUNL		07/07/2019	Redemption	100.0000	122,595	122,595	117,612	117,725			101	101		117,825		4,770	4,770	3,224	09/30/2036	1FE
BHN1AN-BZ-5	VERIZON CORPORATE SERVICES GRO VERIZONCO		09/15/2019	DIRECT	100.0000	40,536	40,536	39,742	39,762			33	33		39,794		742	742	1,030	05/15/2035	2FE
BRTWH1-00-0	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		09/03/2019	DIRECT	100.0000	13,420	13,420	14,291	14,224			(81)	(81)		14,143		(723)	(723)	860	01/02/2025	1FE
BRTWH1-01-8	WELLS FARGO-WACHOVIA BANK WELLSFARGO-WAC		09/03/2019	DIRECT	100.0000	1,954	1,954	2,074	2,065			(11)	(11)		2,054		(100)	(100)	125	01/02/2025	1FE
BRTWH1-DE-0	CONSOLIDATED EDISON INC CONSOLIDATEDEDIS		07/01/2019	Redemption	100.0000	11,689	11,689	14,020	13,707			(274)	(274)		13,433		(1,744)	(1,744)	988	06/30/2022	1FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH CORP BND	A	09/15/2019	Redemption	100.0000	384,339	384,339	384,339	384,332			16	16		384,347		(8)	(8)	14,893	03/15/2023	2FE
349553-AH-9	FORTIS INC SENIOR CORP BND 144A 3.055%	A	07/16/2019	J.P. MORGAN SECURITIES	100.0000	307,973	310,000	292,515	294,941			925	925		295,866		12,107	12,107	7,471	10/04/2026	2FE
BGAOME-H1-8	CREDIT TERMLOAN 3.000% 12/11/50		08/31/2019	Redemption	100.0000	47,794	47,794	34,737			1,402	1,402		36,138		11,656	11,656	2,363	12/11/2050	1FE	
00086A-AE-4	ABPCI_19-1A ABS 9-1A BR 144A 5.978% 07	D	09/13/2019	DIRECT	100.0000	2,997,000	3,000,000	3,000,000			(20)	(20)		2,999,980		(2,980)	(2,980)	59,511	07/20/2029	1FE	
009349-AX-9	ALS_16-1 ABS -1-AR 5.625% 05/15/34	C	08/15/2019	Paydown	100.0000	31,429	31,429	31,429	31,429						31,429				287	05/15/2034	2
009349-AX-9	ALS_16-1 ABS -1-AR 5.625% 05/15/34	C	09/16/2019	Paydown	100.0000	17,269	17,269	17,269							17,269				324	05/15/2034	2PL
033292-AQ-6	ANCHORAGE CAPITAL CLO LTD ANCH ABS 2013-	D	09/26/2019	MORGAN STANLEY & CO. INC	100.0000	12,475,000	12,500,000	12,611,675	12,651,462			(285,942)	(285,942)		12,365,520		109,480	109,480	460,899	10/13/2030	1FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)
033296-AA-2	ANCHF 2015-1A A ABS 4.300% 07/28/30	D	07/29/2019	Various		38,000,000	38,000,000	38,000,000	38,001,685		(1,685)		(1,685)		38,000,000				2,348,439	07/28/2030	1FE
03331J-AG-7	ANCHC 18-10A ABS18-10A144A 3.803% 10/1	D	07/01/2019	BANC OF AMERICA SECURITIES LLC															180	10/15/2031	1FE
03398L-AQ-7	ARCELORMITTAL SENIOR CORP BND 5.250% 0	D	07/12/2019	MORGAN STANLEY & CO. INC		15,394,200	15,000,000	15,376,290		(87,053)			(87,053)		15,289,237		104,963	104,963	352,188	08/05/2020	2FE
03398L-AQ-7	ARCELORMITTAL SENIOR CORP BND 5.250% 0	D	08/30/2019	Call 102.8150 SANDLER ONEIL & PARTNERS		10,281,500	10,000,000	10,250,860		(80,153)			(80,153)		10,170,707		(170,707)	(170,707)	580,458	08/05/2020	2FE
04015W-AS-3	ARES_2016-39A ABS 39A_A2 3.950% 04/18/	D	09/27/2019	J.P. MORGAN SECURITIES INC		9,962,500	10,000,000	10,000,000							10,000,000		(37,500)	(37,500)	189,737	04/18/2031	1FE
046353-AD-0	ASTRAZENECA PLC CORP BND 6.450% 09/15/	D	07/17/2019	MORGAN STANLEY & CO. INC		8,395,200	6,223,000	7,750,734	7,721,730	(28,360)			(28,360)		7,693,370		701,831	701,831	337,831	09/15/2037	2FE
05682V-AE-5	BAIN CAPITAL CREDIT CLO LTD BC ABS2018-2	D	08/19/2019			3,920,400	4,000,000	4,000,000	4,011,001	(9,450)			(9,450)		4,001,551		(81,151)	(81,151)	185,047	07/19/2031	1FE
09626Q-BA-4	BLUEMOUNTAIN CLO LTD BLUEM_14- ABS14-2A1	D	09/17/2019	BARCLAYS CAPITAL		1,474,350	1,500,000	1,500,000	1,500,000	(1,238)			(1,238)		1,498,762		(24,412)	(24,412)	48,250	10/20/2030	1FE
09628J-AN-1	BLUEM_15-3A ABS2015-3A 3.778% 04/20/31	D	08/08/2019	MORGAN STANLEY & CO. INC		10,275,300	10,485,000	10,485,000	10,522,896	(25,187)			(25,187)		10,497,709		(222,409)	(222,409)	349,586	04/20/2031	1FE
11042A-AA-2	BRITISH AIRWAYS PLC SECURED CORP BND 144	C	09/20/2019	Redemption 100.0000		15,802	15,802	16,869	16,434	(97)			(97)		16,337		(535)	(535)	548	06/20/2024	1FE
111021-AL-5	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D	07/08/2019	GOLDMAN SACHS & CO.		1,677,660	1,500,000	1,527,840		(1,010)			(1,010)		1,526,830		150,830	150,830	45,911	12/04/2028	2FE
12482N-AE-1	CBAM_2019-10A ABS 10A_A2 144A 4.297% 0	D	09/26/2019	SANDLER ONEIL & PARTNERS		7,476,563	7,500,000	7,500,000							7,500,000		(23,438)	(23,438)	136,073	04/20/2032	1FE
12551J-AE-6	CIFC FUNDING LTD CIFC_17-4A ABS_2017-4A	D	08/13/2019	MORGAN STANLEY & CO. INC		6,919,500	7,000,000	7,045,521	7,070,193	(26,551)			(26,551)		7,043,642		(124,142)	(124,142)	246,084	10/24/2030	1FE
12551Y-AC-7	CIFC_18-3A ABS2018-3A 3.900% 07/18/31	D	08/13/2019			16,214,550	16,500,000	16,500,000	16,545,943	(44,786)			(44,786)		16,501,157		(286,607)	(286,607)	738,456	07/18/2031	1FE
26827E-AA-3	ECAF LTD 2015-1A ABS 3.473% 06/15/40	D	09/15/2019	Paydown		166,166	166,166	166,166	166,166						166,166				3,847	06/15/2040	1FE
28165R-AA-0	EDVES_16-1 ABS_16-1-C 144A 3.288% 05/2	C	09/25/2019	Paydown		668,690	668,690	637,267	652,274	16,416			16,416		668,690				16,654	05/26/2036	1FE
36173M-AA-4	GPIM_18-1 SUBABS18-11 1.500% 10/15/60	D	07/15/2019	Paydown		43,863	43,863	43,863	43,863						43,863				379	10/15/2060	1
36173M-AB-2	GPIM_18-1 SUBABS18-11 1.500% 10/15/60	D	07/15/2019	Paydown		27,415	27,415	27,415	27,414						27,415				2	10/15/2060	2
456837-AM-5	ING GROEP NV SENIORCORP BND 4.550% 10/0	D	07/29/2019	CITICORP SECURITIES MARKETS		668,466	600,000	597,948	597,989	96			96		598,085		70,381	70,381	22,598	10/02/2028	1FE
48250R-BN-5	KKR FINANCIAL CLO LTD KKR_12 ABS12144A	D	09/23/2019	BANC OF AMERICA SECURITIES LLC		1,239,063	1,250,000	1,249,189	1,249,999	(306)			(306)		1,249,693		(10,631)	(10,631)	52,507	10/15/2030	1FE
52465#-AS-4	EIRE JACKSONVILLE FLA LLC EIRE JACKSONV	C	09/10/2019	Redemption 100.0000		464,484	464,484	492,588	485,344	(7,759)			(7,759)		477,585		(13,101)	(13,101)	25,779	09/10/2020	2
539439-AP-4	LLOYDS BANKING GROUP PLC SENIOR CORP BND	D	09/13/2019	CREDIT SUISSE FIRST BOSTON COR		9,979,200	10,000,000	9,804,800	9,806,284	11,528			11,528		9,817,811		161,389	161,389	104,168	11/07/2023	1FE
553205-AE-5	MP3_13-1A ABS_2013-1A_BR 144A 3.930% 1	D	08/07/2019	BK AMER MERRILL LYNCH		10,073,188	10,250,000	10,250,000	10,297,971	(28,914)			(28,914)		10,269,057		(195,870)	(195,870)	350,952	10/21/2030	1FE
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUB CORP BND	D	09/13/2019	DIRECT		2,961,075	3,000,000	2,718,990	2,718,990	9,085			9,085		2,728,075		233,000	233,000	113,094	10/18/2032	2FE
63861V-AC-1	NATIONWIDE BUILDING SOCIETY SRBNCORPND1	D	07/29/2019	DIRECT		260,470	250,000	250,000	250,000						250,000		10,470	10,470	10,877	08/01/2024	2FE
67110A-AJ-7	OZLM LTD OZLM_15-13A ABS15-13A144A 3.9	D	09/17/2019	Various		2,979,750	3,000,000	3,000,000	3,000,881	(473)			(473)		3,000,408		(20,658)	(20,658)	100,036	07/30/2027	1FE
67707B-AB-6	OAKC_15 SENIORABS15144A 3.648% 01/20/3	D	08/19/2019	MORGAN STANLEY & CO. INC		6,081,875	6,250,000	6,185,000	6,213,510	(1,092)			(1,092)		6,212,418		(130,543)	(130,543)	207,449	01/20/2030	1FE
87938W-AT-0	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	07/29/2019	MORGAN STANLEY & CO. INC		1,063,150	1,000,000	984,980		785			785		985,765		77,385	77,385	36,699	03/08/2027	2FE
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	08/22/2019	MORGAN STANLEY & CO. INC		510,816	425,000	491,763		(143)			(143)		491,620		19,196	19,196	11,404	03/01/2049	2FE
89300J-AJ-7	TRALEE CLO III LTD TRAL_18-5A SUBABS144	D	09/04/2019	DIRECT		4,712,500	5,000,000	5,000,000	4,999,475	(5,412)			(5,412)		4,994,063		(281,563)	(281,563)	251,371	10/20/2028	2FE
902133-AG-2	TYOD ELECTRONICS GROUP SA CORP BND 7.1	D	09/23/2019	BARCLAYS CAPITAL		3,764,079	2,619,000	3,566,656	3,548,250	(23,905)			(23,905)		3,524,345		239,734	239,734	182,975	10/01/2037	1FE
90351D-AH-0	UBS GROUP FUNDING SWITZERLAND SENIOR COR	D	09/13/2019	UBS WARBURG LLC		3,264,105	3,250,000	3,208,595	3,224,781	5,599			5,599		3,230,379		33,726	33,726	96,891	02/01/2022	1FE
92857W-BH-2	VODAFONE GROUP PLC SENIOR CORP BND 3.7	D	09/13/2019	J.P. MORGAN SECURITIES INC		10,451,400	10,000,000	10,301,100		(16,951)			(16,951)		10,284,149		167,251	167,251	250,000	01/16/2024	2FE
961214-DF-7	WESTPAC BANKING CORP SUB CORP BND EMITN	D	07/15/2019	DIRECT		1,536,135	1,500,000	1,471,485		631			631		1,472,116		64,019	64,019	41,959	11/23/2031	2FE
980236-AQ-6	WOODSIDE FINANCE LTD SRUNSEC CORP BND 14	D	07/17/2019	UBS WARBURG LLC		1,591,305	1,500,000	1,497,255		82			82		1,497,337		93,968	93,968	25,125	03/04/2029	2FE
79221G-FH-6	FDI I LTD FDI 15-1A SENIORABS15-1X 4.4	D	08/30/2019	Tax Free Exchange		499,438	500,000	499,250	499,328	110			110		499,438				17,600	11/12/2030	1FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					776,322,036	758,768,637	759,490,668	574,105,869		6,916,814		6,916,814		766,746,635		2,140,116	2,140,116	34,819,079	XXX	XXX

E05.10

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol /Market Indicator (a)	
637432-MT-9	NATIONAL RURAL UTILITIES COOP CAPSEC COR		07/16/2019	BARCLAYS CAPITAL		492,550	500,000	492,500	493,073		83		83		493,157		(607)	(607)	17,021	04/30/2043	2FE	
649526-AF-5	NEW YORK LIFE Sub NEW YORK LIFE INSURANC		07/15/2019	DIRECT		803,374	565,000	762,746	759,404		(3,189)		(3,189)		756,215		47,159	47,159	25,531	11/15/2039	1FE	
22535W-AA-5	CREDIT AGRICOLE SA LONDON SENIORCORPBD1	D	09/13/2019	CALYON SECURITIES INC		3,055,110	3,000,000	3,045,720	3,034,663		(7,850)		(7,850)		3,026,813		28,297	28,297	119,813	01/10/2022	1FE	
4899999	Subtotal - Bonds - Hybrid Securities					4,351,034	4,065,000	4,300,966	4,287,140		(10,956)		(10,956)		4,276,185		74,849	74,849	162,365	XXX	XXX	
464288-64-6	1SHARES IBOXX \$ HIGH YIELD COR		08/05/2019	BARCLAYS CAPITAL		0.000		40,109,170	40,065,000						40,065,000		44,170	44,170			2	
8199999	Subtotal - Bonds - SVO Identified Funds					40,109,170		40,065,000							40,065,000		44,170	44,170		XXX	XXX	
26362#-AD-5	DUBLINASSETHOLDINGS TERM LOAN 0.000%		09/16/2019	Redemption 100.0000		845,690	845,690	845,690						845,690					12,803	11/30/2067	1FE	
45673#-AB-5	INFINITY ASSET HOLDINGS LLC A2 TERM LOA		09/16/2019	Redemption 100.0000		254,434	254,434	254,434						254,434					2,331	03/31/2067	1FE	
57727#-AA-6	SAFARILAND LLC TERM LOAN 6.585% 11/18/		07/01/2019	Various		409,635	409,635	409,635	409,635					409,635					86,987	11/18/2023	4FE	
57727#-AA-6	SAFARILAND LLC TERM LOAN 6.585% 11/18/		07/31/2019	BEG-2018		9,696,835	9,696,835	9,696,835	9,696,835					9,696,835		(157,574)	(157,574)		399,538	11/18/2023	4FE	
74736H-AC-2	Q HOLDING COMPANY SENIOR SECUREDTERM LOA		07/01/2019	Various															25,679	12/18/2021	4FE	
BGA0CA-J7-2	VIVINT SOLAR SENIOR SECURED TERM LOAN		07/31/2019	Redemption 100.0000		203,956	203,956	203,956	204,194		(1)		(1)	204,193		(237)	(237)		9,239	01/05/2035	2FE	
BGA0FT-79-7	CADENCE AEROSPACE SENIOR SECURED TERM LO		07/01/2019	Various		4,927,304	4,962,406	4,923,039	4,923,965		1,636		1,636	1,636		(1,636)	(1,636)		874,274	11/14/2023	3FE	
BGA0HA-EZ-0	WESCO ALLIANCEBERNSTEIN 6.604% 06/14/2		09/11/2019	CREDIT							4,082		4,082	4,928,047		(744)	(744)		237,392	06/14/2024	1	
BGA0HA-EZ-0	WESCO ALLIANCEBERNSTEIN 6.604% 06/14/2		07/01/2019	Redemption 100.0000		12,531	12,531	12,432	12,434		6		6	12,440			91	91	359	06/14/2024	1	
BGA0HK-85-1	SPRING RENEWABLES INVESTMENTS Term Loan		07/31/2019	Redemption 100.0000		1,894,330	1,894,330	1,894,330	1,894,330					1,894,330					64,644	06/30/2023	1FE	
BGA0JJ-61-3	GLOBECOMM SYSTEMS INC TERMLOAN 7.241%		07/01/2019	BEG-2018															100,873	06/29/2024	2FE	
BGA0JQ-SC-9	MINISTRY DOTL F TERMLOAN 6.429% 12/02/		07/01/2019	Various															93,704	12/02/2022	1	
BGA0JQ-SD-7	MINISTRY INCREMENTAL TL TERMLOAN 6.429		07/01/2019	Various															114,098	12/02/2022	1	
BGA0JQ-SE-5	MINISTRY INITIAL TL TERMLOAN 6.429% 12		07/01/2019	Various															125,032	12/02/2022	1	
BGA0JY-W8-6	FOUNDATION RISK PARTNERS TERMLOAN 7.07		07/01/2019	BEG-2018															284,112	07/19/2023	1	
BGA0K8-WF-5	PHYNET TERMLOAN 7.612% 08/13/24		09/30/2019	Redemption 100.0000		71,487	71,487	70,546	70,590		80		80	70,670		.816	.816		5,678	08/13/2024	3FE	
BGA0KD-MC-2	LUCIDHEALTH TERM LOAN 7.904% 01/23/25		07/01/2019	BEG-2018															419,617	01/23/2025	2FE	
BGA0LN-HY-7	UBS2018-C14RR TERM LOAN 4.120% 12/15/		08/31/2019	Redemption 100.0000		34,488	34,488	32,725			(2)		(2)	32,725		1,762	1,762		122	12/15/2050	1FE	
BGA0MD-SE-0	SEPRO TERM LOAN 6.730% 02/01/25		07/01/2019	BEG-2018															117,549	02/01/2025	2FE	
BGA0PW-KM-5	INFINITYASSETHOLDINGSLCA3 TERM LOAN		09/16/2019	Redemption 100.0000		244,935	244,935	244,935						244,935					192	12/15/2067	1FE	
BRSFV-IA-5	HOOVER GROUP INC SENIOR SECURED TERM NOT		07/01/2019	Various															493,342	01/28/2021	4FE	
8299999	Subtotal - Bonds - Bank Loans					18,438,052	18,630,727	18,588,557	17,211,983		5,801		5,801	18,595,570		(157,522)	(157,522)		3,467,565	XXX	XXX	
8399997	Total - Bonds - Part 4					987,958,276	941,530,061	967,342,389	685,755,456		7,558,976		7,558,976	979,156,857		1,366,132	1,366,132		39,507,336	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					987,958,276	941,530,061	967,342,389	685,755,456		7,558,976		7,558,976	979,156,857		1,366,132	1,366,132		39,507,336	XXX	XXX	
8999997	Total - Preferred Stocks - Part 4					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799997	Total - Common Stocks - Part 4					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9899999	Total - Preferred and Common Stocks					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999	Totals					987,958,276	XXX	967,342,389	685,755,456		7,558,976		7,558,976	979,156,857		1,366,132	1,366,132		39,507,336	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....

E05.11

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23																			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)																			
007999999. Subtotal - Purchased Options - Hedging Effective														XXX																			XXX	XXX							
SPX US 11/15/19 C2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	09/04/2019	11/15/2019	200	595,000	2975		1,181,000		1,265,000		1,265,000	84,000																									
SPX US 10/18/19 C2900 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	08/27/2019	10/18/2019	400	1,160,000	2900		2,645,000		3,830,000		3,830,000	1,185,000																									
SPX US 11/15/19 C2950 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	08/30/2019	11/15/2019	300	885,000	2950		2,395,800		2,407,500		2,407,500	11,700																									
SPX/C/230207/1518.23 SPXW US 12/31/19 C3275 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/07/2013	02/07/2023	10,000	15,182,300	1518.23	3,966,000		13,714,940		13,714,940	3,804,503																									
	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	09/30/2019	12/31/2019	200	655,000	3275		56,000		53,000		53,000	(3,000)																									
008999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,966,000	6,277,800		21,270,440	XXX	21,270,440	5,082,203									XXX	XXX															
SPXW US 09/30/19 P2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	06/28/2019	09/30/2019	200	595,000	2975		1,838,000					(1,838,000)																									
SPX US 12/20/19 P2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	09/30/2019	12/20/2019	6	17,850	2975		50,760		50,667		50,667	(93)																									
MXEA/P/200826/1382.51	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	08/26/2010	08/26/2020	2,173	3,004,194	1382.51	969,734		22,208		22,208	(94,182)																									
SPX/P/200720/1144.19	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	07/21/2010	07/20/2020	13,250	15,160,518	1144.19	4,555,061		15,514		15,514	(70,386)																									
009999999. Subtotal - Purchased Options - Hedging Other - Put Options										5,524,795	1,888,760		88,389	XXX	88,389	(2,002,661)									XXX	XXX															
014999999. Subtotal - Purchased Options - Hedging Other										9,490,795	8,166,560		21,358,829	XXX	21,358,829	3,079,542										XXX	XXX														
021999999. Subtotal - Purchased Options - Replications														XXX												XXX	XXX														
028999999. Subtotal - Purchased Options - Income Generation														XXX													XXX	XXX													
035999999. Subtotal - Purchased Options - Other														XXX														XXX	XXX												
036999999. Total Purchased Options - Call Options and Warrants										3,966,000	6,277,800		21,270,440	XXX	21,270,440	5,082,203														XXX	XXX										
037999999. Total Purchased Options - Put Options										5,524,795	1,888,760		88,389	XXX	88,389	(2,002,661)														XXX	XXX										
038999999. Total Purchased Options - Caps														XXX																XXX	XXX										
039999999. Total Purchased Options - Floors														XXX																	XXX	XXX									
040999999. Total Purchased Options - Collars														XXX																		XXX	XXX								
041999999. Total Purchased Options - Other														XXX																			XXX	XXX							
042999999. Total Purchased Options										9,490,795	8,166,560		21,358,829	XXX	21,358,829	3,079,542																	XXX	XXX							
049999999. Subtotal - Written Options - Hedging Effective														XXX																			XXX	XXX							
SPX US 12/20/19 C2975 Index	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Exchange	09/30/2019	12/20/2019	(6)	17,850	2975		50,760		(52,771)		(52,771)	(103,531)																									
050999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											50,760		(52,771)	XXX	(52,771)	(103,531)															XXX	XXX									
SPX/P/200720/572.09	Variable Annuity	Annual Exh 5 Reserves	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	07/21/2010	07/20/2020	(37,500)	21,453,375	572.09			(85,327)		(85,327)	(64,574)																									
051999999. Subtotal - Written Options - Hedging Other - Put Options													(85,327)	XXX	(85,327)	(64,574)															XXX	XXX									
056999999. Subtotal - Written Options - Hedging Other											50,760		(138,098)	XXX	(138,098)	(168,105)																		XXX	XXX						
063999999. Subtotal - Written Options - Replications														XXX																					XXX	XXX					
070999999. Subtotal - Written Options - Income Generation														XXX																						XXX	XXX				
077999999. Subtotal - Written Options - Other														XXX																							XXX	XXX			
078999999. Total Written Options - Call Options and Warrants											50,760		(52,771)	XXX	(52,771)	(103,531)																						XXX	XXX		
079999999. Total Written Options - Put Options													(85,327)	XXX	(85,327)	(64,574)																							XXX	XXX	
080999999. Total Written Options - Caps														XXX																								XXX	XXX		
081999999. Total Written Options - Floors														XXX																									XXX	XXX	
082999999. Total Written Options - Collars														XXX																										XXX	XXX
083999999. Total Written Options - Other														XXX																										XXX	XXX
084999999. Total Written Options											50,760		(138,098)	XXX	(138,098)	(168,105)																								XXX	XXX
090999999. Subtotal - Swaps - Hedging Effective														XXX																										XXX	XXX

E06

STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
USD/IRS/191007-291015/1.56276%	General Business	N/A	Interest Rate	Exchange	09/30/2019	10/15/2029	500,000,000	500,000,000	1.563%				(365,968)		(365,968)	(365,968)					7,922,204		
USD/IRS/180404-250404/2.795%	General Business	N/A	Interest Rate	Exchange	03/15/2018	04/04/2025	(18,000,000)	18,000,000	2.7950%				(1,377,192)		(1,377,192)	(1,162,790)					211,275		
USD/IRS/180404-250404/2.8075%	General Business	N/A	Interest Rate	Exchange	03/15/2018	04/04/2025	18,000,000	18,000,000	2.81%				1,390,226		1,390,226	1,162,245					211,275		
USD/IRS/180703-250703/2.82%	General Business	N/A	Interest Rate	Exchange	03/15/2018	07/03/2025	(23,000,000)	23,000,000	2.8200%				(1,695,918)		(1,695,918)	(1,222,486)					275,931		
USD/IRS/180703-250703/2.83375%	General Business	N/A	Interest Rate	Exchange	03/15/2018	07/03/2025	23,000,000	23,000,000	2.834%				1,714,179		1,714,179	1,220,190					275,931		
USD/IRS/180703-250703/2.962%	General Business	N/A	Interest Rate	Exchange	04/27/2018	07/03/2025	14,000,000	14,000,000	2.9620%				1,147,089		1,147,089	729,688					167,958		
USD/IRS/180703-250703/2.9635%	General Business	N/A	Interest Rate	Exchange	04/27/2018	07/03/2025	(41,000,000)	41,000,000	2.96350%				(3,362,884)		(3,362,884)	(2,136,498)					491,878		
USD/IRS/180703-250703/2.96375%	General Business	N/A	Interest Rate	Exchange	04/27/2018	07/03/2025	27,000,000	27,000,000	2.964%				2,214,972		2,214,972	1,406,913					323,919		
USD/IRS/181002-251002/2.845%	General Business	N/A	Interest Rate	Exchange	03/15/2018	10/02/2025	(27,000,000)	27,000,000	2.8450%				(2,080,975)		(2,080,975)	(1,507,416)					330,854		
USD/IRS/181002-251002/2.8575%	General Business	N/A	Interest Rate	Exchange	03/15/2018	10/02/2025	27,000,000	27,000,000	2.858%				2,100,403		2,100,403	1,505,032					330,854		
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	4,000,000	4,000,000	2.438%				414,471		414,471	574,161					72,462		
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	2,000,000	2,000,000	2.442%				208,227		208,227	287,141					36,231		
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	1,500,000	1,500,000	2.529%				251,703		251,703	332,111					36,063		
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	3,000,000	3,000,000	2.535%				586,077		586,077	765,146					79,544		
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	9,000,000	9,000,000	2.461%				960,993		960,993	1,297,491					163,192		
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	32,000,000	32,000,000	2.438%				3,315,764		3,315,764	3,475,455					579,693		
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	16,000,000	16,000,000	2.442%				1,665,815		1,665,815	1,744,729					289,846		
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	12,000,000	12,000,000	2.529%				2,013,625		2,013,625	2,094,033					288,507		
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	24,000,000	24,000,000	2.535%				4,688,615		4,688,615	4,867,684					636,352		
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	112,000,000	112,000,000	2.46%				11,959,019		11,959,019	12,295,517					2,030,828		
USD/IRS/180302-210302/2.66%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2021	70,000,000	70,000,000	2.66%	6,000			952,427		952,427	469,628							
USD/IRS/180302-230302/2.76%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2023	70,000,000	70,000,000	2.76%	6,000			2,890,546		2,890,546	1,889,881							
USD/IRS/180302-250302/2.82%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/03/2025	125,000,000	125,000,000	2.82%	20,000			8,640,501		8,640,501	6,188,395							
USD/IRS/180302-280302/2.89%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	02/28/2018	03/02/2028	235,000,000	235,000,000	2.890%	80,000			25,371,251		25,371,251	19,763,476							
USD/IRS/181102-381102/3.245%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/02/2018	11/02/2038	39,000,000	39,000,000	3.2450%				10,506,558		10,506,558	7,972,433					852,019		
USD/IRS/181114-481116/3.3355%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/14/2018	11/16/2048	(15,000,000)	15,000,000	3.336%				(5,905,432)		(5,905,432)	(4,324,682)					404,787		
USD/IRS/171103-321113/2.438%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	4,000,000	4,000,000	2.438%				414,471		414,471	574,161					72,462		
USD/IRS/171103-321113/2.442%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/15/2032	2,000,000	2,000,000	2.442%				208,227		208,227	287,141					36,231		

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STATEMENT AS OF SEPTEMBER 30, 2019 OF THE Commonwealth Annuity and Life Insurance Company

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23				
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)				
USD/IRS/171103-421113/2.529%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2042	1,500,000	1,500,000	2.529%				251,703		251,703	332,111					36,063					
USD/IRS/171103-471113/2.535%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/09/2017	11/13/2047	3,000,000	3,000,000	2.535%				586,077		586,077	765,146					79,544					
USD/IRS/171124-321124/2.461%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	11/17/2017	11/24/2032	29,000,000	29,000,000	2.4610%				3,096,532		3,096,532	3,433,030					525,839					
USD/IRS/180927-280927/3.1515%	Variable Annuity	Annual Exh 5 Reserves	Interest Rate	Exchange	09/25/2018	09/27/2028	40,000,000	40,000,000	3.1515%				5,424,251		5,424,251	3,570,499					599,754					
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate										112,000			78,185,353	XXX	78,185,353	68,283,597				17,361,496	XXX	XXX				
T 2 5/8 11/15/20 Govt/TRS/191213/FF+3	General Business	N/A	Interest Rate	BNP PARIBAS	213800RK6FY7V2D0C37	06/13/2019	12/16/2019	(300,000,000)	300,000,000				(425,472)		(425,472)	(425,472)					688,954					
T 1 1/2 07/15/20 Govt/TRS/191213/FF+3	General Business	N/A	Interest Rate	JPMorgan Chase Bank, National Asc	7H6GLXDRUGQF57PNE97	06/13/2019	12/16/2019	(300,000,000)	300,000,000				1,807,341		1,807,341	1,807,341					688,954					
T 2 7/8 05/15/49 Govt/F/190205	General Business	N/A	Interest Rate	Mizuho	549300HS3ITRSD88H32	08/01/2019	02/04/2020	50,000,000	50,000,000				3,559,645		3,559,645	3,559,645					147,467					
0949999999. Subtotal - Swaps - Hedging Other - Total Return													4,941,514	XXX	4,941,514	4,941,514					1,525,375	XXX	XXX			
0969999999. Subtotal - Swaps - Hedging Other										112,000			83,126,867	XXX	83,126,867	73,225,111					18,886,871	XXX	XXX			
1029999999. Subtotal - Swaps - Replication														XXX								XXX	XXX			
1089999999. Subtotal - Swaps - Income Generation														XXX									XXX	XXX		
1149999999. Subtotal - Swaps - Other														XXX									XXX	XXX		
1159999999. Total Swaps - Interest Rate										112,000			78,185,353	XXX	78,185,353	68,283,597					17,361,496	XXX	XXX			
1169999999. Total Swaps - Credit Default														XXX									XXX	XXX		
1179999999. Total Swaps - Foreign Exchange														XXX									XXX	XXX		
1189999999. Total Swaps - Total Return													4,941,514	XXX	4,941,514	4,941,514					1,525,375	XXX	XXX			
1199999999. Total Swaps - Other														XXX									XXX	XXX		
1209999999. Total Swaps										112,000			83,126,867	XXX	83,126,867	73,225,111					18,886,871	XXX	XXX			
1269999999. Subtotal - Forwards														XXX										XXX	XXX	
1399999999. Subtotal - Hedging Effective														XXX											XXX	XXX
1409999999. Subtotal - Hedging Other										9,602,795	8,217,320		104,347,598	XXX	104,347,598	76,136,548					18,886,871	XXX	XXX			
1419999999. Subtotal - Replication														XXX										XXX	XXX	
1429999999. Subtotal - Income Generation														XXX											XXX	XXX
1439999999. Subtotal - Other														XXX											XXX	XXX
1449999999 - Totals										9,602,795	8,217,320		104,347,598	XXX	104,347,598	76,136,548					18,886,871	XXX	XXX			

(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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E06.2

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	
FVZ9 Comdty	133	15,846,742	DEC 19 5 YR NOTE	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	120.0000	119.0000	(434,862)	(434,862)	(434,862)					117,040		100,000	
USZ9 Comdty	2,845	461,779,063	DEC 19 US T-BONDS	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	165.0000	162.0000	(5,835,220)	(5,835,220)	(5,835,220)					8,535,000		100,000	
UXY29 Comdty	1,305	185,840,156	DEC 19 CBT ULT TNOTE	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	144.0000	142.0000	(2,362,109)	(2,362,109)	(2,362,109)					2,283,750		100,000	
WNZ9 Comdty	1,841	353,299,406	DEC 19 CBT UL T-BONDS	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	196.0000	192.0000	(5,938,569)	(5,938,569)	(5,938,569)					8,836,800		100,000	
1289999999. Subtotal - Long Futures - Hedging Other												(14,570,760)	(14,570,760)	(14,570,760)						19,772,590	XXX	XXX
1329999999. Subtotal - Long Futures												(14,570,760)	(14,570,760)	(14,570,760)						19,772,590	XXX	XXX
ESZ9 Index	(6,172)	9,191,651	DEC 19 EMINI S&P500	Various	N/A	Equity/Index	12/20/2019	CME	09/19/2019	3,008.0000	2,979.0000	8,265,984	8,265,984	8,265,984					38,883,600		50	
FAZ9 Index	(311)	603,838	DEC 19 IMM EMINI MDCP	Various	N/A	Equity/Index	12/20/2019	CME	09/19/2019	1,956.0000	1,942.0000	408,295	408,295	408,295					2,394,700		100	
MESZ9 Index	(767)	385,034	DEC 19 ICUS MSCI EMG	Various	N/A	Equity/Index	12/20/2019	CME	09/18/2019	1,022.0000	1,004.0000	669,035	669,035	669,035					1,994,200		50	
MFSZ9 Index	(1,347)	1,278,572	DEC 19 ICUS MSCI EAFE	Various	N/A	Equity/Index	12/20/2019	CME	09/18/2019	1,908.0000	1,898.0000	586,810	586,810	586,810					6,061,500		50	
NOZ9 Index	(156)	242,876	DEC 19 IMM EMINI NSDQ	Various	N/A	Equity/Index	12/20/2019	CME	09/18/2019	7,913.0000	7,785.0000	402,012	402,012	402,012					1,185,600		20	
RTVZ9 Index	(900)	687,915	DEC 19 CME EMINIRUS2K	Various	N/A	Equity/Index	12/20/2019	CME	09/18/2019	1,584.0000	1,529.0000	2,363,842	2,363,842	2,363,842					2,925,000		50	
TUZ9 Comdty	(1,279)	275,624,500	DEC 19 2YR T-NOTE	Various	N/A	Interest Rate	12/31/2019	CBT	08/26/2019	108.0000	108.0000	711,015	711,015	711,015					818,560		200,000	
TYZ9 Comdty	(429)	55,904,063	DEC 19 10YR T-NOTES	Various	N/A	Interest Rate	12/19/2019	CBT	08/26/2019	132.0000	130.0000	323,152	323,152	323,152					557,700		100,000	
1349999999. Subtotal - Short Futures - Hedging Other												13,730,145	13,730,146	13,730,145						54,820,860	XXX	XXX
1389999999. Subtotal - Short Futures												13,730,145	13,730,146	13,730,145						54,820,860	XXX	XXX
1399999999. Subtotal - Hedging Effective																					XXX	XXX
1409999999. Subtotal - Hedging Other												(840,615)	(840,614)	(840,615)						74,593,450	XXX	XXX
1419999999. Subtotal - Replication																					XXX	XXX
1429999999. Subtotal - Income Generation																					XXX	XXX
1439999999. Subtotal - Other																					XXX	XXX
1449999999 - Totals												(840,615)	(840,614)	(840,615)						74,593,450	XXX	XXX

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

(a)	Code	Description of Hedged Risk(s)

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

